Modul: Continuous Time Finance				universitätbonn
Modulnummer	Workload 225 h	Umfang 7,5 LP	Dauer Modul 1 Semester	Turnus jährlich, SS
Modulbeauftragter	N.N			
Anbietende Lehreinheit(en)	Wirtschaftswissenschaften			
Verwendbarkeit des Moduls	Studiengang		Modus	Studiensemester
	Master of Science (Economics)		Aufbau	2. Semester
Lernziele	The course aims at providing the mathematical techniques that are necessary for a thorough understanding of modern finance theory. Students become familiar with the basic no arbitrage pricing techniques and learn how to apply these techniques to problems such as derivative pricing and portfolio choice.			
Inhalte	This course is an introduction to continuous time finance. The first part of the course provides the foundations of continuous-time stochastic processes, including martingales, stochastic integrals, Itô's lemma, stochastic differential equations and changes of measure. The rest of the course applies these tools to the standard continuous-time financial markets model and the fundamental theorems of finance. The applications include derivative pricing, fixed-income pricing and the term structure of interest rates, and portfolio choice problems.			
Teilnahme-voraussetzungen	Basismodul „Finance“			
Veranstaltungen	Lehrform, Thema, Gruppengröße	SWS	Workload [h]	LP
	Vorlesung mit Übung, maximale Gruppengröße 45	4	(K) 60 (S) 165	7,5
Prüfung(en)	Prüfungsform(en)	benotet/unbenotet		
	mündlich oder schriftlich	benotet		
Studienleistungen u.a. als Zulassungs-voraussetzung zur Modulprüfung	keine	benotet/unbenotet		
Sonstiges				

(K) = Kontaktzeit, (S) = Selbststudium