

Studienverlaufsplan
"Applied Financial Mathematics"

MODULES

1. Semester				2. Semester			
FE01 IFM				FE03 IRM	FE09 CF		5
Introduction to Financial Mathematics				Interest Rate Models (Wahl 2a)	Computational Finance (Wahl 2b)		
FE02 FM				FE04 IM	FE08 FDM		10
Financial Mathematics				Insurance Mathematics (Wahl 3a)	Financial Decision Making (Wahl 3b)		
FE05 FS	FE06 RMRS	FE07 EB		AFM10			5
Financial Statistics (Wahl 1a)	Risk Measures and Rating Systems (Wahl 1b)	Economics of Banking (Wahl 1c)		Applied Financial Mathematics Lab			
20 CP				20 CP			

Legends:

Financial Mathematics
Actuarial Mathematics
Financial Economics
Computational Methods and Statistics

MODULES, COURSEWORKS AND EXAMINATION TYPES

1. Semester				2. Semester			
FE01 IFM				FE03 IRM	FE09 CF		5
Introduction to Financial Mathematics				Interest Rate Models (Wahl 2a)	Computational Finance (Wahl 2b)		
Examination type	PS			PS	PS		
Coursework	MIE + OCT + OT			MIE + OCT/OT	MIE + OCT/OT		
FE02 FM				FE04 IM	FE08 FDM		10
Financial Mathematics				Insurance Mathematics (Wahl 3a)	Financial Decision Making (Wahl 3b)		
Examination type	WE			WE	WE		
Coursework	MIE + OCT + OT			MIE + OCT + OT	MIE + OCT + OT		
FE05 FS	FE06 RMRS	FE07 EB		AFM10			5
Financial Statistics (Wahl 1a)	Risk Measures and Rating Systems (Wahl 1b)	Economics of Banking (Wahl 1c)		Applied Financial Mathematics Lab			
Examination type	WE	WE	WE	PS			
Coursework	MIE + OCT + OT	MIE + OCT + OT	MIE + OCT + OT	R			
20 CP				20 CP			

Legends:

Financial Mathematics
Actuarial Mathematics
Financial Economics
Computational Methods and Statistics

- OCT** On-Campus Tutorial(s)
- OT** Online Tutorial(s)
- OCT/OT** On-Campus or Online Tutorial(s)
- MIE** Mail-In Exercises
- WE** Written Exam
- PS** Presentation
- R** Report