Incoming DD Students to LMU (GreenFin)

Mobility of one year

Winter term:

- Stochastic Calculus and Arbitrage Theory in Continuous Time (9 ECTS, WS)
- Computational finance and its object-oriented implementation (9 ECTS, WS)
- Internship (6 ECTS, WS) or Seminar (3 ECTS, WS)

Summer term:

- Quantitative Risk Management (9 ECTS, SS) or Fixed Income Markets (9 ECTS, SS)
- Master thesis (27 ECTS, SS)
- Seminar on the thesis (3 ECTS, WS)

Mobility of semester

Winter term only:

- Stochastic Calculus and Arbitrage Theory in Continuous Time (9 ECTS, WS)
- Computational finance and its object-oriented implementation (9 ECTS, WS)
- Mathematical and Statistical Foundations of Machine Learning and its Applications (9 ECTS, WS)
- Internship (6 ECTS, WS) or Seminar (3 ECTS, WS)

Summer term only :

- Master thesis (27 ECTS, SS)
- Seminar on the thesis (3 ECTS, WS)