

Module Name Selected Topics of Stochastics						
Type of Module Advanced Module				Module Code AM-STS		
Identification Number	Workload	Credit Points	Term	Offered Every	Start	Duration
MN-CS-STS	270 Hours	9 CP	1. – 3. Semester	Year (mainly SuSe)	SuSe/(WiSe)	1 Semester
1	Course Types		Contact Time	Private Study		Planned Group Size
	a) Lecture		56 h	112 h		b) 30 Students
	b) Exercise		28 h	56 h		
	Exam Preparation			18 h		
2	Module Objectives and Skills to be Acquired					
	<p>Knowledge of modern concepts and methods in selected areas of Stochastics, which are required to understand and solve problems in the field of applied mathematics and business mathematics.</p> <p>In addition to in-depth specialist knowledge, additional skills for recognizing, formulating, classifying and solving problems are conveyed in lectures and exercises. Conceptual, analytical and logical thinking is trained. In addition to deepening the lecture material, the exercises also serve to acquire communication and presentation skills.</p>					
3	Module Content					
	<p>Selected topics of Stochastics consists of the special lectures offered by the lecturers of the area “Stochastics and Financial Mathematics”.</p> <p>Possible topics are: Risk theory, Stochastic financial Mathematics, Statistical Mechanics</p> <p>Literature: original work</p>					
4	Teaching Methods					
	Lectures and Exercises					
5	Prerequisites (for the Module)					
	<p>Formally: none</p> <p>Regarding the Contents: Contents of Probability Theory II</p>					
6	Type of Examination					
	Written or Oral Examination					
7	Credits Awarded					
	<p>The module is passed and credit points are awarded if the 180-minute final exam is passed or the 30-45-minute oral final exam is passed. The prerequisite for admission to the exam is regular successful completion of the exercises. The respective lecturer announces the exact requirements at the beginning of the event. Registration is required to take the final exam; A resit examination is offered at the beginning of the following semester. Repeated participation in the lecture and the exercises to prepare for a repetition of the final examination is possible. The module is graded.</p>					

8	Compatibility with other Curricula None
9	Proportion of Final Grade 9/114
10	Module Coordinator A. Drewitz, P. Mörters, H. Schmidli
11	Further Information