Karlsruher Institut für Technologie

STOCH
Institut für Stochastik
Prof. Dr. Nicole Bäuerle

Datum: 07. Juli 2026

Seminar *Mathematical Finance* (Master)
WS 2026/27

Topic:
This seminar explores current topics in mathematical finance, including option pricing, portfolio optimization, stochastic control, risk management, and financial markets. Participants will study recent research papers, present selected articles, and discuss modern mathematical methods used in finance. Topics include among others: competitive portfolio optimization among agents, option pricing and portfolio optimization in stochastic volatility models, properties of option prices and rough volatility models.

Language:
German/English

Timeslot:
Monday 11.30-13:00

Figure by ChatGPT

Prerequisites:
Successful completion of the module ‘Continuous-time Finance’ or related courses. If urgently needed a few Bachelor topics are available.

Preliminary Meeting:
Thursday, 30.07.26 at 13:15 in seminar room 2.058