

1<sup>st</sup> year Course

## Mathematics and Optimization (b) – Numerical Methods in Finance [MATH(b)]

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### ***Course description:***

The second part of Mathematics and Optimization covers the following topics: Basics of Numerical Analysis, Monte Carlo Simulation, Numerical Methods for Partial Differential Equations. The applications considered will be in the field of finance.

### **Time schedule:**

Wed,	Apr 18,	11.00-12.30, HS II
Wed,	Apr 25,	11.00-12.30, SZ VI
<del>Wed,</del>	<del>May 02,</del>	<del>11.00-12.30, SZ VI</del>
Thu,	May 03,	16.00-17.30, HS II NEW!
Wed,	May 09	09.00-10.30, SZ VI, NEW!
Wed,	May 16,	12.30-14.00, HS II NEW!
Wed,	May 23,	11.00-12.30, SZ VI

### **Location:**

Institute for Advanced Studies, Vienna  
1060, Stumpergasse 56

### **Examination:**

Mon, Jun 11, 2007 11.00-13.30, HIS, old building "Besprechungszimmer Oek" room A08