

1st year Course

winter term 2008/09

Helmut Strasser (Wirtschaftsuniversität Wien) & Klaus Pötzelberger (Wirtschaftsuniversität Wien)

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Website: <http://strasserweb.net/wiki>

Course Description:

The focus of the course is twofold: it forms the basis for courses in econometrics and the analysis of financial markets in continuous time. The following topics will be covered:

- Probability theory,
- Measure theory,
- Stochastic Processes

Time Schedule:

Tue,	Nov 04,	9:00-12:00, HS II
Thu,	Nov 06,	9:00-12:00, HS II
Mon,	Nov 10,	9:00-12:00, HS II
Thu,	Nov 13,	9:00-12:00, HS II
Tue,	Nov 18,	9:00-12:00, HS II
Thu,	Nov 20,	9:00-12:00, HS II
Tue,	Nov 25,	9:00-12:00, HS II
Thu,	Nov 27,	9:00-12:00, HS II

-> Midterm ~Mid Dec

~~Thu, Jan 08, 9:00-12:00, HS II canceled~~

Tue,	Jan 13,	9:00-12:00, HS II
Thu,	Jan 15,	9:00-12:00, HS II & 13:00-16:00 HS II
Tue,	Jan 20,	9:00-12:00, HS II
Thu,	Jan 22,	9:00-12:00, HS II
Tue,	Jan 27,	9:00-12:00, HS II
Thu,	Jan 29,	9:00-12:00, HS II

-> Endterm ~Mid Feb

Location:

Institute for Advanced Studies, Vienna
1060, Stumpergasse 56
HS II...old building ground floor

Examination:

Midterm exam: Tue, Jan 13, 17:30-20:30 S. 1.12 (B) [map](#)
Endterm exam: Fri, Feb 20, 09.00-12:00 MR 1 (H46)

Course Material:

Please visit Helmut Strasser's [Course Website](#)

Course Registration:

This course is only for PhD in Finance students (positive admission at University of Vienna or WU-Wien for the PhD in Finance studies is a precondition). The electronically course registration has to be done either at University of Vienna or WU-Wien from Sep 15-19, 2008. Additionally you have to sign in via email office@vgsf.ac.at because of limited space availability. You will get a confirmation email.

This course is "prüfungsimmanent" [course with continuous assessment of students' performance are courses which are not or not exclusively graded of the basis of one examination at the end of the course]. You have to attend every unit.