

# Monte Carlo methods

## Introduction

Peter Parczewski

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# Organizers

Dr. Peter Parczewski `peter.parczewski@uni-mannheim.de`

## Tutors:

Laura Beck (`laura.charlotte.beck@students.uni-mannheim.de`)

Leon Fiethen (`leon.fiethen@students.uni-mannheim.de`)

## Chair:

Lehrstuhl für Wirtschaftsmathematik II (Prof. Dr. Neuenkirch)

- **Lecture + Tutorial: WEDNESDAY**
- **Lecture : 12:00 in A 101 Kleiner Hörsaal (B 6, 23-25 Bauteil A)**
- **Tutorial (45 Min.) : 15:30 in C 012 Hörsaal (A 5, 6 Bauteil C)**
- **Consultation hours:** after meetings and on appointment
- **Exam:** Oral exams in June or August
- **Admission to the exam:** at least 50% of the exercise points in the first (6 sheets) **and** in the second ( $\geq 6$  sheets) half of the semester

All materials in ILIAS:

MAC 405 Monte Carlo Methods [V] (FSS 2024)

- Infos/FORUM
- Lecture notes  
(continuously supplemented and corrected (see file date))
- Exercise sheets
- Slides (Lectures, Quizzes)

- **Exercise sheets:** weekly ( $\geq 12$  sheets at all)
- solutions are discussed in tutorials
- Submission in a group of two persons possible
- First Exercise sheet will appear in first week, submission until 14.02.24
- First tutorial date 14.02.24: additional lecture
- First discussion of the exercise sheet 21.02.24
- **Submission:** in ILIAS

More information on the first exercise sheet