

Monte Carlo methods

Introduction

Peter Parczewski

19. Januar 2026



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

Tutor:

Roni Temizkanli (`roni.temizkanli@students.uni-mannheim.de`)

Chair:

Lehrstuhl für Wirtschaftsmathematik II (Prof. Dr. Neuenkirch)

- **The Monte Carlo day : WEDNESDAY**
- **Quiz + Lecture : 12:00 in C 015 Hörsaal, A 5, 6 Bauteil C**
- **Lecture + Tutorial : 15:30 in C 014 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 (≥ 6 sheets) half of the semester

All materials in ILIAS:

MAC 405 Monte Carlo Methods [V] (FSS 2026)

- Infos/FORUM (announcements, corrections)
- Lecture notes (continuously supplemented)
- Exercise sheets (submission in ILIAS)
- Quiz slides

- **Exercise sheets:** weekly (≥ 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 18.02.26
- The first tutorial date 11.02.26 is an additional lecture
- First discussion of the exercise sheet 18.02.26
- **Submission:** in ILIAS

More information on the first exercise sheet and in the lecture