iFG

Marburg Institute
for Cooperative Studies

Universität
Marburg

Theses in Financial Mathematics

(BSc or MSc Theses)

at

ifG | Marburg Institute for Cooperative Studies

At the Marburg Institute for Cooperative Studies (ifG Marburg), an interdisciplinary research institute based at Marburg University at the intersection of "Economics/Business & Law," students can write **theses in financial mathematics** for various BSc and MSc programs (including Quantitative Accounting & Finance, Business Mathematics and Business Informatics). Project staff at the institute, as well as faculty members of the Chair of Financial Accounting (Prof. Dr. Sascha H. Mölls), provide supervision. Specific topics can be discussed individually. The focus is primarily on the following areas:

- **Bank-Oriented Risk Management** (e.g., estimation of lifetime expected loss under IFRS 9, Basel regulations vs. IFRS 9, credit risk modeling, collateral in risk management, rating procedures, and credit migration)
- **Financial valuation of companies and/or derivatives** (e.g., valuation of debt-to-equity swaps, valuations in incomplete markets, determination of the cost of capital, (implied) cost-of-equity estimates, real-options-based decision-making models)
- **Corporate Governance and Capital Markets** (e.g., performance studies on cost of capital, key performance indicators, or financing patterns)

You can generally start thesis projects at any time, in consultation with the institute. If you are interested, please contact **info@ifg-marburg.de** for further information or to schedule a meeting.

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