

## COURSE DETAIL

### MATHEMATICAL FINANCE I

**Country**

Singapore

**Host Institution**

National University of Singapore

**Program(s)**

National University of Singapore

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Mathematics

**UCEAP Course Number**

130

**UCEAP Course Suffix**

A

**UCEAP Official Title**

MATHEMATICAL FINANCE I

**UCEAP Transcript Title**

MATH FINANCE

**UCEAP Quarter Units**

6.00

**UCEAP Semester Units**

4.00

### **Course Description**

This course introduces the basics of financial mathematics. Topics include basic mathematical theory of interest, term structure of interest rates, fixed income securities, risk aversion, basic utility theory, single-period portfolio optimization, basic option theory. Mathematical rigor is emphasized.

### **Language(s) of Instruction**

English

### **Host Institution Course Number**

MA3269

### **Host Institution Course Title**

MATHEMATICAL FINANCE I

### **Host Institution Campus**

### **Host Institution Faculty**

### **Host Institution Degree**

### **Host Institution Department**

Mathematics

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