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

Print