COURSE DETAIL

STOCHASTIC CALCULUS FOR FINANCE

Country
China

Host Institution
Fudan University

Program(s)
Fudan University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Mathematics

UCEAP Course Number
156

UCEAP Course Suffix

UCEAP Official Title
STOCHASTIC CALCULUS FOR FINANCE

UCEAP Transcript Title
CALCULS FOR FINANCE

UCEAP Quarter Units
4.50

UCEAP Semester Units
3.00

Course Description

The course introduces the basic theories and methods of stochastic analysis and its application in Finance. It discusses how to apply the basic theories and methods in stochastic analysis to financial pricing and derives the famous Black-Scholes formula. Other topics include Brownian motion, stochastic integral, and Ito formula. This course is taught in both English and Chinese.

Language(s) of Instruction

Host Institution Course Number
MATH130148

Host Institution Course Title
STOCHASTIC CALCULUS FOR FINANCE

Host Institution Campus

Host Institution Faculty
ZHANGQI and ZHANGJING

Host Institution Degree

Host Institution Department
Mathematical Science

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