

## 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 Course Details

### Host Institution Campus

### Host Institution Faculty

ZHANGQI and ZHANGJING

### Host Institution Degree

### Host Institution Department

Mathematical Science

### Course Last Reviewed

2020-2021

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