COURSE DETAIL

COMPUTATIONAL METHODS IN FINANCIAL MATHEMATICS

Country
United Kingdom - England

Host Institution
London School of Economics

Program(s)
Summer at London School of Economics

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Mathematics

UCEAP Course Number
104

UCEAP Course Suffix
S

UCEAP Official Title
COMPUTATIONAL METHODS IN FINANCIAL MATHEMATICS

UCEAP Transcript Title
COMPUTATN/FIN MATH

UCEAP Quarter Units
5.50

UCEAP Semester Units

3.70

Course Description

In this hands-on course, students are introduced to the models and theory necessary to develop computational skills in the field of financial mathematics. Covering topics such as the Monte Carlo method, stochastic models, the binomial tree model, the theory of risk-neutral pricing, derivative pricing and the interpretation of random variables, students learn how computational methods can be used to evaluate different financial scenarios. During supervised programming sessions, which include an introduction to programming in Python, students have the opportunity to implement the computational methods introduced to students using relevant examples.

Language(s) of Instruction
English

Host Institution Course Number
ME200

Host Institution Course Title
COMPUTATIONAL METHODS IN FINANCIAL MATHEMATICS

Host Institution Campus
London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department
Research Methods, Data Science, and Mathematics

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