

# COURSE DETAIL

## COMPUTATIONAL FINANCE

**Country**

United Kingdom - England

**Host Institution**

Imperial College London

**Program(s)**

Imperial College London

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Computer Science

**UCEAP Course Number**

137

**UCEAP Course Suffix****UCEAP Official Title**

COMPUTATIONAL FINANCE

**UCEAP Transcript Title**

COMPUTATNL FINANCE

**UCEAP Quarter Units**

5.00

**UCEAP Semester Units**

3.30

**Course Description**

Students explore the basic concepts of quantitative finance and financial engineering. They also examine the major decision, hedging, and pricing problems in finance, formulate these problems as mathematical models, and explore the computational techniques to solve the arising models.

**Language(s) of Instruction**

English

**Host Institution Course Number**

CO422

**Host Institution Course Title**

COMPUTATIONAL FINANCE

**Host Institution Course Details**

<http://www.imperial.ac.uk/computing/current-students/courses/422/>

**Host Institution Campus**

Imperial College London

**Host Institution Faculty****Host Institution Degree****Host Institution Department**

Computing

**Course Last Reviewed**

2018-2019

[Print](#)