

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

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