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 Campus
Imperial College London

Host Institution Faculty

Host Institution Degree

Host Institution Department
Computing

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