

# COURSE DETAIL

## FINANCIAL MATHEMATICS

**Country**

United Kingdom - England

**Host Institution**

University College London

**Program(s)**

English Universities, University College London

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Mathematics

**UCEAP Course Number**

123

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

FINANCIAL MATHEMATICS

**UCEAP Transcript Title**

FINANCIAL MATH

**UCEAP Quarter Units**

6.00

**UCEAP Semester Units**

4.00

**Course Description**

This course focuses on the mathematics of financial derivatives which relies on both probability theory and PDE-based approaches. It assumes no prior knowledge of finance. The course begins with an introduction to the type of language and terminology used in the investment banking arena, followed by the essential elements of probability theory and stochastic calculus required for the pricing of options later in the course.

**Language(s) of Instruction**

English

**Host Institution Course Number**

MATH0031

**Host Institution Course Title**

FINANCIAL MATHEMATICS

**Host Institution Course Details****Host Institution Campus**

University College London

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

Mathematics

**Course Last Reviewed**

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