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 Campus University College London

Host Institution Faculty

Host Institution Degree

Host Institution Department

Mathematics

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