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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