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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