COURSE DETAIL

FINANCIAL MATHEMATICS I
Country United Kingdom - England
Host Institution University of London, Queen Mary
Program(s) University of London, Queen Mary
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Mathematics
UCEAP Course Number 107
UCEAP Course Suffix
UCEAP Official Title FINANCIAL MATHEMATICS I
UCEAP Transcript Title FINANCIAL MATH 1
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description
This course covers some of the most important financial instruments, including bonds, shares, and derivatives (such as forward contracts and options). The course explains how it is possible to derive formulas for the fair prices of many types of derivatives, working within the framework of a discrete-time trading model.

Language(s) of Instruction
English

Host Institution Course Number
MTH6154

Host Institution Course Title
FINANCIAL MATHEMATICS I

Host Institution Course Details
https://qmplus.qmul.ac.uk/course/view.php?id=3060

Host Institution Campus
Queen Mary University of London

Host Institution Faculty

Host Institution Degree

Host Institution Department
school of math

Course Last Reviewed
2019-2020

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