

# 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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