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 Campus
Queen Mary University of London

Host Institution Faculty

Host Institution Degree

Host Institution Department
school of math

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