COURSE DETAIL

STOCHASTIC METHODS IN FINANCE 1
Country United Kingdom - England
Host Institution University College London
Program(s) University College London
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Statistics
UCEAP Course Number 151
UCEAP Course Suffix
UCEAP Official Title STOCHASTIC METHODS IN FINANCE 1
UCEAP Transcript Title STOCHASTC METHD/FIN
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description
This course examines mathematical concepts and tools used in the finance industry, in particular stochastic models and techniques used for financial modelling and derivative pricing.

Language(s) of Instruction
English

Host Institution Course Number
STAT0013

Host Institution Course Title
STOCHASTIC METHODS IN FINANCE 1

Host Institution Course Details

Host Institution Campus
University College London

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistical sciences

Course Last Reviewed

Print