

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

STOCHASTIC 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 Campus

University College London

Host Institution Faculty**Host Institution Degree****Host Institution Department**

Statistical sciences

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