

# 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 Course Details****Host Institution Campus**

University College London

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

Statistical sciences

**Course Last Reviewed**

[Print](#)