# COURSE DETAIL

| PHYSICS AND FINANCE |
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| **Country**<br>Sweden |
| **Host Institution**<br>Uppsala University |
| **Program(s)**<br>Uppsala University |
| **UCEAP Course Level**<br>Upper Division |
| **UCEAP Subject Area(s)**<br>Physics |
| **UCEAP Course Number**<br>130 |
| **UCEAP Course Suffix** |
| **UCEAP Official Title**<br>PHYSICS AND FINANCE |
| **UCEAP Transcript Title**<br>PHYSICS&FINANCE |
| **UCEAP Quarter Units**<br>4.00 |
| **UCEAP Semester Units**<br>2.70 |

**Course Description**

This course discusses similarities of concepts and methods in finance and physics in order to enhance cross-fertilization of these fields. The course contains portfolio theory and constrained optimization, relations between stochastic differential equations, regression models, time series and forecasting. Bubbles, crashes, and path integrals in physics and finance is also part of the course.

**Language(s) of Instruction**
English

**Host Institution Course Number**
1FA361

**Host Institution Course Title**
PHYSICS AND FINANCE

**Host Institution Course Details**
https://www.uu.se/en/admissions/freestanding-courses/course/?kKod=1FA361&typ=1

**Host Institution Campus**
Uppsala University

**Host Institution Faculty**

**Host Institution Degree**

**Host Institution Department**
Department of Physics and Astronomy

**Course Last Reviewed**
2022-2023

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