COURSE DETAIL

MATHEMATICAL FINANCE 1 : DISCRETE TIME

Country
United Kingdom - England

Host Institution
King's College London

Program(s)
King's College London

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Mathematics

UCEAP Course Number
157

UCEAP Course Suffix

UCEAP Official Title
MATHEMATICAL FINANCE 1 : DISCRETE TIME

UCEAP Transcript Title
MATH FIN/DISCR TIME

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

Asset price in discrete time, random walks, conditional expectation, elements of discrete-time martingale theory, the binomial asset pricing model, option pricing in discrete time, and -time permitting- discrete time term structure models and/or discrete time portfolio theory.

Language(s) of Instruction
English

Host Institution Course Number
6CCM388A

Host Institution Course Title
MATHEMATICAL FINANCE 1 : DISCRETE TIME

Host Institution Campus
King's College London

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathmatics

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