

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 Course Details

<https://www.kcl.ac.uk/abroad/module-options/mathematical-finance-i-discrete-tim...>

Host Institution Campus

King's College London

Host Institution Faculty

Host Institution Degree

Host Institution Department

Mathematics

Course Last Reviewed

2023-2024

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