COURSE DETAIL

MATHEMATICAL FINANCE 1
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
UCEAP Transcript Title MATH FINANCE 1
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 I

Host Institution Course Details
https://www.kcl.ac.uk/abroad/module-options/mathematical-finance-i-discrete-tim...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathmatics

Course Last Reviewed
2025-2026

Print