

COURSE DETAIL

INTRODUCTION TO QUANTITATIVE FINANCE

Country

Singapore

Host Institution

National University of Singapore

Program(s)

National University of Singapore

UCEAP Course Level

Lower Division

UCEAP Subject Area(s)

Mathematics Economics

UCEAP Course Number

20

UCEAP Course Suffix**UCEAP Official Title**

INTRODUCTION TO QUANTITATIVE FINANCE

UCEAP Transcript Title

INTRO QUANT FINANCE

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

This course gives an overview of quantitative finance and introduces mathematical concepts and data analytic tools used in finance. The topics include interest rate mathematics, bonds, mean-variance portfolio theory, risk diversification and hedging, forwards, futures and options, hedging strategies using futures, and trading strategies involving options.

Language(s) of Instruction

English

Host Institution Course Number

QF1100

Host Institution Course Title

INTRODUCTION TO QUANTITATIVE FINANCE

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Mathematics

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