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 Course Details
https://nusmods.com/courses/QF1100/introduction-to-quantitative-finance

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathematics

Course Last Reviewed
2023-2024

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