COURSE DETAIL

INTRODUCTION TO FINANCIAL MATHEMATICS

Country

China

Host Institution

Peking University, Beijing

Program(s)

Peking University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Mathematics

UCEAP Course Number

131

UCEAP Course Suffix

UCEAP Official Title

INTRODUCTION TO FINANCIAL MATHEMATICS

UCEAP Transcript Title

FINANCIAL MATH

UCEAP Quarter Units

4.50

UCEAP Semester Units

3.00

Course Description

This course will focus on basic mathematical models and methods in financial calculation analysis. Specifically, it includes basic problems in financial mathematics: basic concepts and methods of interest calculation, calculation of annuity cash flow model, basic method of calculating general investment return rate, principal and interest decomposition process of cash flow, fixed income securities, interest risk analysis, financial income in random situations.

Language(s) of Instruction

Chinese

Host Institution Course Number

00132830

Host Institution Course Title

INTRODUCTION TO FINANCIAL MATHEMATICS

Host Institution Course Details

http://www.dean.pku.edu.cn/service/web/courseDetail.php?flag=1&zxjhbh=BZ2425100...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Course Last Reviewed

2024-2025

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