COURSE DETAIL

FUNDAMENTALS OF QUANTITATIVE FINANCE
Country Singapore
Host Institution National University of Singapore
Program(s) National University of Singapore
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Mathematics
UCEAP Course Number 114
UCEAP Course Suffix
UCEAP Official Title FUNDAMENTALS OF QUANTITATIVE FINANCE
UCEAP Transcript Title QUANT FINANCE
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description

This course introduces the students to the basics of quantitative finance and targets all students who have an interest in building a foundation in quantitative finance. Topics include term structure of interest rates, fixed income securities, risk aversion, basic utility theory, single-period portfolio optimization, basic option theory. Mathematical rigor will be emphasized. The course requires students to take prerequisites.

Language(s) of Instruction
English

Host Institution Course Number
QF2104

Host Institution Course Title
FUNDAMENTALS OF QUANTITATIVE FINANCE

Host Institution Course Details
https://nusmods.com/courses/QF2104/fundamentals-of-quantitative-finance

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathematics

Course Last Reviewed
2024-2025

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