

## 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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