

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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