COURSE DETAIL

INTRODUCTORY FINANCIAL MATHEMATICS

Country Australia

Host Institution University of Melbourne

Program(s) University of Melbourne

UCEAP Course Level Upper Division

UCEAP Subject Area(s) Mathematics

UCEAP Course Number 120

UCEAP Course Suffix

UCEAP Official Title INTRODUCTORY FINANCIAL MATHEMATICS

UCEAP Transcript Title FINANCIAL MATH

UCEAP Quarter Units 6.00

UCEAP Semester Units 4.00

Course Description

This course provide students with basic training on modern financial mathematics methods, which covers an overview of data analysis, principles of actuarial modelling and financial transactions, the understanding of real and nominal interest rates, the time value of money methods, bond pricing methods, assets replication methods, the equation of value methods, and project appraisals methods. This course focuses on applying the above methods to the mathematical modelling of financial markets.

Language(s) of Instruction English

Host Institution Course Number ACTL20001

Host Institution Course Title INTRODUCTORY FINANCIAL MATHEMATICS

Host Institution Campus Parkville

Host Institution Faculty

Host Institution Degree

Host Institution Department Commerce

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