

COURSE DETAIL

OPTIONS, FUTURES, AND OTHER FINANCIAL DERIVATIVES

Country

United Kingdom - England

Host Institution

London School of Economics

Program(s)

Summer at London School of Economics

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Business Administration

UCEAP Course Number

140

UCEAP Course Suffix

S

UCEAP Official Title

OPTIONS, FUTURES, AND OTHER FINANCIAL DERIVATIVES

UCEAP Transcript Title

FINANCL DERIVATIVES

UCEAP Quarter Units

5.50

UCEAP Semester Units

3.70

Course Description

The course delivers the concepts and models underlying the modern analysis and pricing of financial derivatives. The philosophy of the course is to first provide the firm foundations for understanding derivatives in general. The required technical tools are explained carefully, allowing students to learn the language and to be able to converse with derivatives professionals. Once the tools are in place, those same tools can then be applied to any derivative. Special emphasis is put on those derivatives that shape the modern world. Students should feel comfortable with calculus, probability, and statistics at the intermediate undergraduate level before taking this course.

Language(s) of Instruction

English

Host Institution Course Number

FM360

Host Institution Course Title

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Host Institution Course Details

<http://www.lse.ac.uk/study/summerSchools/summerSchool/courses/Finance/FM360.aspx>

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Finance

Course Last Reviewed

2025-2026

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