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
OPTIONS, FUTURES AND OTHER FINANCIAL DERIVATIVES

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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