COURSE DETAIL

QUANTITATIVE FINANCE: MATHEMATICS IN INVESTMENT BANKING (LEVEL 3)

Country
United Kingdom - England

Host Institution
University College London

Program(s)
Summer at University College London

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Mathematics

UCEAP Course Number
142

UCEAP Course Suffix
S

UCEAP Official Title
QUANTITATIVE FINANCE: MATHEMATICS IN INVESTMENT BANKING (LEVEL 3)

UCEAP Transcript Title
INVESTMENT BANKING

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

Quantitative finance remains one of the fastest growing areas in modern finance. Alternative names are financial engineering, mathematical finance, or financial mathematics. This is an application-based course on the mathematical and computational aspects of derivative pricing. It lies at the heart of mathematics, computing, finance, and economics. Both theory and numerical techniques are presented, with computer simulations performed on MS Excel. If you are interested in technical finance and have wondered what Brownian Motion is, or how Monte Carlo methods are used to price options; then this module is precisely what you are looking for – covering Itô Calculus, Black-Scholes world and Monte Carlo simulations. This is not a theorem-proof based course, but all results are derived.

Language(s) of Instruction
English

Host Institution Course Number
ISSU0062

Host Institution Course Title
QUANTITATIVE FINANCE: MATHEMATICS IN INVESTMENT BANKING (LEVEL 3)

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathematics

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