COURSE DETAIL

QUANTITATIVE FINANCE: MATHEMATICS IN INVESTMENT BANKING
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
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

Host Institution Course Details
https://www.ucl.ac.uk/prospective-students/summer-school/modules/quantitative-f...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathematics

Course Last Reviewed
2025-2026

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