

COURSE DETAIL

MATHEMATICAL MODELS OF FINANCIAL DERIVATIVES

Country

Singapore

Host Institution

National University of Singapore

Program(s)

National University of Singapore

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Mathematics

UCEAP Course Number

160

UCEAP Course Suffix**UCEAP Official Title**

MATHEMATICAL MODELS OF FINANCIAL DERIVATIVES

UCEAP Transcript Title

FINANCL DERIVATIVES

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

In this course, students gain in-depth knowledge of pricing and hedging of financial derivatives in equity markets, basic stochastic calculus, Ito's formula, Black-Scholes models for European, American and path-dependent options such as Barrier, Asian and Lookback options. The course requires students to take prerequisites.

Language(s) of Instruction

English

Host Institution Course Number

QF4103

Host Institution Course Title

MATHEMATICAL MODELS OF FINANCIAL DERIVATIVES

Host Institution Course Details

<https://nusmods.com/courses/QF4103/mathematical-models-of-financial-derivatives>

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Mathematics

Course Last Reviewed

2025-2026

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