# **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**

OF4103

### **Host Institution Course Title**

MATHEMATICAL MODELS OF FINANCIAL DERIVATIVES

### **Host Institution Campus**

**Host Institution Faculty** 

**Host Institution Degree** 

# **Host Institution Department**

Mathematics

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