

COURSE DETAIL

ADVANCED MATHEMATICS IN QUANTITATIVE FINANCE

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

130

UCEAP Course Suffix**UCEAP Official Title**

ADVANCED MATHEMATICS IN QUANTITATIVE FINANCE

UCEAP Transcript Title

ADV QUANT FINANCE

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

This course introduces advanced mathematical knowledge used in quantitative finance, including differential equations, numerical partial differential equations, optimization and dynamic programming, advanced probability, and neural network. Motivating examples in finance will be given as well. The course requires students to take prerequisites.

Language(s) of Instruction

English

Host Institution Course Number

QF3103

Host Institution Course Title

ADVANCED MATHEMATICS IN QUANTITATIVE FINANCE

Host Institution Course Details

<https://nusmods.com/courses/QF3103/advanced-mathematics-in-quantitative-finance>

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Mathematics

Course Last Reviewed

2025-2026

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