Stochastic Methods in Finance (STAT0013)

Description

This module aims to introduce mathematical concepts and tools used in the finance industry, in particular stochastic models and techniques used for financial modelling and derivative pricing. It is primarily intended for third and fourth year undergraduate students and taught postgraduate students registered on the degree programmes offered by the Department of Statistical Science, or jointly with other departments.

On successful completion of the module, a student should have a good understanding of how financial markets work, be able to describe basic financial products, have a good knowledge of the basic mathematical and probabilistic tools used in modern finance, including stochastic calculus, and be able to apply the relevant techniques for the pricing of derivatives.

Key information

- **Year**: 2019/20
- **Credit value**: 15 (150 study hours)
- **Delivery**: UG L6, Campus-based
- **Reading List**: View on UCL website
- **Tutor**: Dr Niloufar Abourashchi
- **Term**: Term 1
- **Timetable**: View on UCL website

Assessment

- Written examination (main exam period): 90%
- Coursework: 10%

Find out more

For more information about the department, programmes, relevant open days and to browse other modules, visit ucl.ac.uk

Disclaimer: All information correct as of June 2019. Please note that aspects of the module may be subject to change. UCL will make best efforts to inform applicants of major changes.
Statistical Science

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Key information

- **Year**: 2019/20
- **Credit value**: 15 (150 study hours)
- **Delivery**: PGT L7, Campus-based
- **Reading List**: View on UCL website
- **Tutor**: Dr Niloufar Abourashchi
- **Term**: Term 1
- **Timetable**: View on UCL website

Assessment

- Written examination (main exam period): 90%
- Coursework: 10%

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- **Delivery**: UGM L7, Campus-based
- **Reading List**: View on UCL website
- **Tutor**: Dr Niloufar Abourashchi
- **Term**: Term 1
- **Timetable**: View on UCL website

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- Coursework: 10%

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