COURSE DETAIL

INTRODUCTION TO FINANCIAL ENGINEERING

Country
China

Host Institution
Fudan University

Program(s)
Fudan University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics Business Administration

UCEAP Course Number
112

UCEAP Course Suffix
C

UCEAP Official Title
INTRODUCTION TO FINANCIAL ENGINEERING

UCEAP Transcript Title
FINANCE ENGINEERING

UCEAP Quarter Units
5.00

UCEAP Semester Units

3.30

Course Description

The course covers the basic principles and methods of financial engineering, the conceptual tools and substantive tools that financial engineers must possess, and the use of financial engineering principles and methods to solve financial problems in practice, which lays a theoretical foundation for future practical work or research. In the financial market, both enterprises that need financing and financial investors face two basic problems: financial product pricing and investment risk management. This course focuses on these two major issues: risk portfolio model based on utility theory and capital asset pricing model; option futures pricing model based on risk-free arbitrage equilibrium.

Language(s) of Instruction
Chinese

Host Institution Course Number
MANA130312

Host Institution Course Title
INTRODUCTION TO FINANCIAL ENGINEERING

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Management

Course Last Reviewed

Print