

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

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 Campus**Host Institution Faculty****Host Institution Degree****Host Institution Department**

Management

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