

# 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**

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