COURSE DETAIL

FINANCIAL ENGINEERING
Country China
Host Institution Fudan University
Program(s) Fudan University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics
UCEAP Course Number 180
UCEAP Course Suffix
UCEAP Official Title FINANCIAL ENGINEERING
UCEAP Transcript Title FINANCIAL ENGR
UCEAP Quarter Units 4.50
UCEAP Semester Units 3.00

Course Description

This course introduces asset pricing and investment, beginning with asset pricing theory, empirical problems and the latest theory developed to solve these problems. Specifically, the course explores mean-variance analysis, expected earnings, beta models, and factor structures, such as classic CAPM, APT and the recently developed fama-French five-factor model and q-theoretical four-factor model. The course also covers the stock and derivatives markets, as well as personal and institutional investment. It involves many computational problems. The computing language R will be used. MatLab, and other programs such as Python, C, SAS or STATA can also be used.

Language(s) of Instruction
Chinese

Host Institution Course Number
ECON130081.02

Host Institution Course Title
FINANCIAL ENGINEERING

Host Institution Campus

Host Institution Faculty
Guo Li

Host Institution Degree

Host Institution Department
Economics

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