COURSE DETAIL

RISK MANAGEMENT AND DERIVATIVES
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 172
UCEAP Course Suffix
UCEAP Official Title RISK MANAGEMENT AND DERIVATIVES
UCEAP Transcript Title RISK MGNT & DERIVAT
UCEAP Quarter Units 5.00
UCEAP Semester Units 3.30

Course Description

- - Students will gain a basic structure about quantitative finance, learn the definition and application of various derivatives, and how to apply binomial trees to price financial derivatives.
- - Students will learn trading strategies involving call and put options.
- - Students will master how to apply risk measures such as Value at Risk and Expected Shortfall in risk management framework.

This course covers forwards, futures, swaps, and options. In Part I, students will have good knowledge of how forwards, futures and swaps work, how they are used, and how they are priced. In Part II, we will introduce the mechanics of option markets, properties of stock options, options on stock indices and currencies as well as various types of exotic options. In Part III, theories about binomial trees, Wiener processes, Ito's Lemma, Black-Scholes-Merton Model will be further illustrated, and market risk measures will be covered.

Language(s) of Instruction
English

Host Institution Course Number
ECON170032

Host Institution Course Title
RISK MANAGEMENT AND DERIVATIVES

Host Institution Course Details

Host Institution Campus

Host Institution Faculty
Ning ZHANG

Host Institution Degree
Host Institution Department Fudan International Summer Session
Course Last Reviewed 2022-2023

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