

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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