COURSE DETAIL

FINANCIAL DERIVATIVES

Country
Korea, South

Host Institution
Seoul National University

Program(s)
Seoul National University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics Business Administration

UCEAP Course Number
114

UCEAP Course Suffix

UCEAP Official Title
FINANCIAL DERIVATIVES

UCEAP Transcript Title
FINANCL DERIVATIVES

UCEAP Quarter Units
4.50

UCEAP Semester Units
3.00

Course Description

This course provides a comprehensive introduction to the basic structures and pricing theories for financial derivatives, including an examination of futures, forwards, options, swaps, and credit derivatives. Topics include basic pricing theories for the derivatives, arbitrage vs. hedge transactions, bond pricing, duration, term structure of interest rates, interest rate derivatives, binomial option pricing model vs. Black-Scholes model, implied volatility, numerical analysis, exotic options, market risk vs. credit risk, and several cases of financial risk management.

Language(s) of Instruction
English

Host Institution Course Number
251.420

Host Institution Course Title
FINANCIAL DERIVATIVES

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Business Administration

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