

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 Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Business Administration

Course Last Reviewed

2022-2023

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