

## 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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