COURSE DETAIL

DERIVATIVES PRICING AND APPLICATIONS
Country China
Host Institution Peking University, Beijing
Program(s) Peking University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Business Administration
UCEAP Course Number 160
UCEAP Course Suffix
UCEAP Official Title DERIVATIVES PRICING AND APPLICATIONS
UCEAP Transcript Title DERIVAT PRIC & APP
UCEAP Quarter Units 3.00
UCEAP Semester Units 2.00

Course Description

This course will cover the concepts, nature, fundamental pricing principles, major models, applications, and underlying risks of financial derivatives. The derivatives discussed include forwards, futures, options, interest rate derivatives, commodity derivatives, credit derivatives, and other non-standard derivative instruments. In addition to introducing essential theoretical foundations, the course emphasizes the integration of theory with practice. Through real-world case studies, students will gain a deeper understanding of the role and limitations of derivatives in the economy. Furthermore, students will be required to use computational tools (such as VBA-Excel or other programming languages) to implement derivative pricing models and risk management strategies.

Language(s) of Instruction
Chinese

Host Institution Course Number
02839360

Host Institution Course Title
DERIVATIVES PRICING AND APPLICATIONS

Host Institution Course Details
https://dean.pku.edu.cn/service/web/courseDetailEn.php?flag=1&zxjhbh=BZ25261028...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Course Last Reviewed
2025-2026

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