

# 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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