

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

[Print](#)