《金融经济学》课程中英文简介

Financial Economics

课程代码：150023B **Course Code：** 150023B

课程名称：金融经济学 **Course Name：**Financial Economics

学时：48 **Periods：48**

学分：3 **Credits：3**

考核方式：考查 **Assessment：**Assignment

先修课程：微积分，概率论，微观经济学，投资学

**Preparatory Courses：Calculus, Probability theory, Microeconomics, Investment**

《金融经济学》是为已掌握线性代数、概率论等数学基础知识和经济学、金融学等经济理论知识的三、四年级学生而开设的课程。本课程介绍了资产定价基础理论以及与之相关的关于投资者偏好、投资交易策略和风险管理等方面的理论知识，较为深入地探讨了证券价格信息含量问题。通过本课程的学习，使学生掌握基本的金融经济学概念，能够利用微观经济学的思想对金融市场进行分析，进行金融决策优化；掌握均衡定价和（无）套利定价的基本思路和方法，对资产定价的思想有较为深刻的认识；掌握一定的以金融量化技术处理金融问题的基本思路与方法，为进一步学习、研究现代金融理论打好基础。

本课程是一门理论性较强的课程，它阐述了应用微观经济学的思想研究金融决策问题思想，通过均衡分析和（无）套利分析进行金融资产定价，实现金融学的公理化。因此，它属于金融学框架体系中的基础课程，亦是金融各专业的重要课程。本课程将结合中国特色社会主义经济结构和金融市场的案例，运用经济学理论来解决分析我国金融市场上存在的具体问题。

“Financial economics”is a course for junior or senior students who have mastered the basic knowledge of linear algebra, probability theory, economics, finance and so on. This course introduces the fundamental asset pricing theories that related to the theories of investors’ preferences, investment decision-making strategies and risk management and discusses the informativeness of the security price. Through this course, it will help students master the basic concepts of financial economics; apply microeconomics to analyze the financial market and financial decision-making optimization and know about the equilibrium pricing and no-arbitrage and arbitrage pricing. In addition, it will guide students to learn some methods of financial quantitative techniques dealing with financial problems, which may lay a good foundation for further study of modern financial theory.

This course is a theoretical course. It aims to apply microeconomics to analyze the financial decision-making problem, through the analysis of equilibrium and no-arbitrage and arbitrage analysis of financial asset pricing. Therefore, it is a basic course in the framework of the financial system. To apply the economic theories to analyze the specific questions of financial market in our country, this course will also provide case studies related to the economic structure and financial markets in China.