《金融衍生品分析（英语）》课程简介

Derivative Securities Analysis

课程代码：151433A **Course Code：151433A**

课程名称：金融衍生品分析（英文） **Course Name：**Derivative Securities Analysis

学时：48 **Periods：**48

学分：3 **Credits：**3

考核方式：考试 **Assessment：**Examination

先修课程：投资学 **Preparatory Courses：**Investments

本课程帮助你学习金融市场的基本概念和主要技术，带领大家掌握现代金融市场以及中国社会主义金融市场的基本动作方式。在这个课程里，你将学到金融衍生工具的基本设计，并且利用无套利原理来给金融衍生品进行定价，这是本课程最核心的部分。老师将为大家介绍在金融实务操作中最常见的主要模型和建模技巧，学生们需要掌握这些模型的应用范围和使用局限，从而建立一个完整的对金融工程理解的框架。通过这门课程的学习，我们将培养出满足社会主义发展的金融专业人才。

This course will help you to learn the basic concepts and techniques in financial markets. It will be introduced within this course how modern financial market, as well as China’s socialist financial market works. You are required to understand the designing of financial derivatives. Using no-arbitrage principle, an analysis of derivative pricing models is offered within this course as its core part. It aims at reviewing the main models and modelling techniques used in practical applications. Students should understand their applicability and limitations, and build an integrated framework of financial engineering. By learning during this course, you are supposed to have a professional skill as a socialist financial major student.