



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	衍生性金融商品		學年/學期 Academic Year/Semester	112/1
課程名稱(英文) Course Name in English	Derivatives			
科目代碼 Course Code	IM_M0080	系級 Department & Year	碩士	開課單位 Course-Offering Department
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)	3.0/3.0	
授課教師 Instructor	/呂進瑞			
先修課程 Prerequisite				
課程描述 Course Description				
This course offers numerous analyses, studies, and discussions regarding options markets, futures markets, new financial tools, and financial risk management. We discuss how investors invest in the derivatives markets. I hope the learners can know these financial tools' properties, pricing, applications, hedging, and trading strategies.				
課程目標 Course Objectives				
The purpose of this course is to extend the student's knowledge of security valuation by examining the structure, valuation, and uses of derivative contracts				
系專業能力 Basic Learning Outcomes				課程目標與系專業能力相關性 Correlation between Course Objectives and Dept.'s Education Objectives
A	培育具備創造與思考能力、服務精神、團隊合作以及國際觀 Nurture ability regarding creativity and thinking, spirit of service, teamwork and international view			●
B	培養具備資訊專業知識與技能 Nurture professional ability and skill regarding information			
C	培養具備資訊科技與管理領域之知識整合應用能力 Nurture integrated ability regarding information technology and management			
D	培養具備解決問題之資訊剖析、組織、整合、應用以及表達的能力 Nurture ability of information analysis, organization, integration, application, and expression regarding problem solving			○
E	培養具備獨立研究、領導智能與資訊創新能力 Nurture ability regarding independent research, leadership and information innovation			○
圖示說明 Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated				
授課進度表 Teaching Schedule & Content				
週次 Week	內容 Subject/Topics			備註 Remarks
1	Introduction of derivatives			
2	Option contracts and markets			
3	Option contracts and markets			
4	Option trading strategies			
5	Binomial model of derivatives pricings			

6	Binomial model of derivatives pricings	
7	Risk neutral valuation	
8	Black-Scholes pricing model	
9	期中考試週 Midterm Exam	
10	Black-Scholes pricing model	
11	Greek Letters and risk managements	
12	Exotic options	
13	Forward contracts	
14	Futures contracts and markets	
15	Futures pricing	
16	Hedging futures	
17	Derivatives applications	
18	期末考試週 Final Exam	

教學策略 Teaching Strategies

- 課堂講授 Lecture
 分組討論 Group Discussion
 參觀實習 Field Trip
 其他 Miscellaneous:

教學創新自評 Teaching Self-Evaluation

創新教學(Innovative Teaching)

- 問題導向學習(PBL)
 團體合作學習(TBL)
 解決導向學習(SBL)
 翻轉教室 Flipped Classroom
 磨課師 Moocs

社會責任(Social Responsibility)

- 在地實踐 Community Practice
 產學合作 Industry-Academia Cooperation

跨域合作(Transdisciplinary Projects)

- 跨界教學 Transdisciplinary Teaching
 跨院系教學 Inter-collegiate Teaching

- 業師合授 Courses Co-taught with Industry Practitioners

其它 other:

學期成績計算及多元評量方式 Grading & Assessments

配分項目 Items	配分比例 Percentage	多元評量方式 Assessments							
		測驗 會考	實作 觀察	口頭 發表	專題 研究	創作 展演	卷宗 評量	證照 檢定	其他
平時成績 General Performance	10%		✓	✓					class performances
期中考成績 Midterm Exam	30%	✓							
期末考成績 Final Exam	40%	✓							
作業成績 Homework and/or Assignments	20%			✓					
其他 Miscellaneous (_____)									quizzes and presentation

評量方式補充說明

Grading & Assessments Supplemental instructions

Google Meet: <https://meet.google.com/yft-jyph-rho>

教科書與參考書目 (書名、作者、書局、代理商、說明)

Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)

No textbooks. Course PPTs are uploaded in NDHU e-learning system before the course days. You should download PPTs, print them, and take them to the classes.

課程教材網址(含線上教學資訊, 教師個人網址請列位於本校內之網址)

Teaching Aids & Teacher's Website(Including online teaching information.

Personal website can be listed here.)

Google Meet: <https://meet.google.com/yft-jyph-rho>

NDHU e-learning

其他補充說明 (Supplemental instructions)