



## 教學計劃表 Syllabus

|  |   |                             |                                 |   |        |
|--|---|-----------------------------|---------------------------------|---|--------|
| 課程名稱(中文)<br>Course Name in Chinese   | 衍生性金融商品   |                             | 學年/學期<br>Academic Year/Semester | 112/1   |        |
| 課程名稱(英文)<br>Course Name in English   | Derivatives   |                             |                                 |   |        |
| 科目代碼<br>Course Code  | FIN_50200   | 系級<br>Department & Year     | 碩士                              | 開課單位<br>Course-Offering Department  | 財務金融學系 |
| 修別<br>Type   | 必修 Required   | 學分數/時間<br>Credit(s)/Hour(s) | 3.0/3.0                         |   |        |
| 授課教師<br>Instructor   | /王詩韻  |                             |                                 |   |        |
| 先修課程<br>Prerequisite   |   |                             |                                 |   |        |
| 課程描述 Course Description  |   |                             |                                 |   |        |
| Course Objectives and Description:<br>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. The course develops a general, but rigorous framework for valuing futures and options contracts and shows the interrelations between these contract markets and the markets for the underlying securities. Specific examples are drawn from derivative contract markets on stocks, stock indexes, debt instruments, and foreign currencies. |   |                             |                                 |   |        |
| 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<br>Basic Learning Outcomes   |   |                             |                                 | 課程目標與系專業能力相關性<br>Correlation between Course Objectives and Dept.'s Education Objectives |        |
| A  | 具備財務金融的分析能力   |                             |                                 | ●   |        |
| B  | 具備企業財務管理專業能力  |                             |                                 | ●   |        |
| C  | 具備英語閱讀溝通協調等能力   |                             |                                 |   |        |
| D  | 具備獨立研究之技能，以進行財金議題研究   |                             |                                 | ○   |        |
| E  | 具備個人投資理財能力  |                             |                                 | ●   |        |
| F  | 具備電腦程式運算及設計能力   |                             |                                 |   |        |
| 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 to the course<br>Introduction of derivatives<br>Chap 1、2 |                             |                                 |   |        |
| 2  | Chap3、4   |                             |                                 |   |        |
| 3  | Chap 5、6  |                             |                                 |   |        |

|    |  |  |
|----|--|--|
| 4  | Chap 7、8   |  |
| 5  | No class   |  |
| 6  | Chap 9、10  |  |
| 7  | 1st test   |  |
| 8  | Chap 11、12   |  |
| 9  | Chap 13  |  |
| 10 | Chap 14  |  |
| 11 | Chap 15、16   |  |
| 12 | Chap 17  |  |
| 13 | Midterm Exam   |  |
| 14 | Stoll, Hans R. 1969. "The Relationship Between Put and Call Option Prices". The Journal of Finance.                              |  |
| 15 | Black, Fischer; Myron Scholes (1973). "The Pricing of Options and Corporate Liabilities". Journal of Political Economy           |  |
| 16 | John C. Cox, Stephen A. Ross, and Mark Rubinstein. 1979. "Option Pricing: A Simplified Approach." Journal of Financial Economics |  |
| 17 | No class   |  |
| 18 | No class   |  |

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:

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學期成績計算及多元評量方式 Grading & Assessments

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

評量方式補充說明

Grading & Assessments Supplemental instructions

Policy on Make-up Test & “Extra Credit” :

You are expected to take tests and exam at the scheduled time. Make-up exams are rarely granted. Students who have to miss a test with legitimate reasons such as personal or family emergency may request in advance, in writing, for a make-up. Such written requests must be submitted before the scheduled test, and I will decide on the make-up date. I will not grant any “extra credit” for extra work; you have plenty opportunities to perform well in the class

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.)

Textbook:

John C. Hull, Options, Futures, and other Derivatives, 8th 雙葉書局

Supplementary Materials:上課講義、Journal articles

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.)

Http://faculty.ndhu.edu.tw/~sywang

教學網址於東華e學苑上。

其他補充說明 (Supplemental instructions)

Class Attendance and classroom etiquette:

Class participation is mandatory. A 5-point credit will be deducted from your “class attendance credit” for each additional class missed after one allowable absence. Class attendance is very important to your doing well in this class. Poor classroom etiquette will also result in the loss of credit.