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②國玄東華大學

教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	衍生性金融商品	2		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	FIN_50200	系級 Department 碩士 & Year		開課單位 Course-Offering Department	財務金融學系		
修別 Type	必修 Required	學分數/時 Credit(s)/Hou		3.0/3.0			
授課教師 Instructor	/王詩韻						
先修課程 Prerequisite							
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課程描述 Course Description

Course Objectives and Description:

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.

	条專業能力 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	具備財務金融的分析能力	•
В	具備企業財務管理專業能力	•
С	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	0
Е	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 Introduction of derivatives 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					
其他Mis	scellaneous:					
	教學創新自評Teaching Self-Evaluation					
創新教學(Innovative Teaching)					
問題導	向學習(PBL)					
翻轉教	室 Flipped Classroom					
社會責任(Social Responsibility)					
在地實	踐Community Practice 產學合作 Industy-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 othe	r:					

學期成績計算及多元評量方式 Grading & Assessments									
配分項目	配分比例	多元評量方式 Assessments							
Items	Percentage	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%		~						
期中考成績 Midterm Exam	30%	~							
期末考成績 Final Exam	40%			~	>				
作業成績 Homework and/or Assignments									
其他 Miscellaneous (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.