

 國立東華大學
教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	財務工程			學年/學期 Academic Year/Semester	101/2
課程名稱(英文) Course Name in English	Financial Engineering				
科目代碼 Course Code	IIE_54800	系級 Department & Year	碩士	開課單位 Course-Offering Department	經濟學系
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)		3.0/3.0	
授課教師 Instructor	/李同猷				
先修課程 Prerequisite					
課程描述 Course Description					
This class intends to lay a solid foundation for students in financial engineering, mostly focus on the basic concept of derivatives. I will walk you through this textbook. The required textbook is more practical originated than theoretical and it is the required textbook for sitting in for FRM exam. After taking this class, you are actually benefited from saving your time to study derivatives portion of FRM exam, as well as CFA exam.					
課程目標 Course Objectives					
This course deals with portfolios of financial assets such as stocks and bonds. It explores the basic principles underlying rational portfolio choice and what these mean for prices determined in the marketplace.					
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, Ch. 1				
2	Futures, Ch. 2, 3				
3	Interest rates, Ch. 4				
4	Pricing forwards and futures , Ch. 5				
5	1st midterm, Option markets, Ch. 9				
6	Stock options and trading, Ch. 10, 11				
7	Stock option pricing I Ch. 12, 1				
8	Stock option pricing II Ch. 13, 14				
9	2nd midterm , Employee stock option, Ch. 15				
10	Indices, currencies, futures options, Ch. 16, 17				
11	Option Greek letters Ch. 18				
12	Volatilities smiles Ch. 19				
13	Introduction to numerical procedures Ch. 20				
14	3rd midterm , Exotic options, Ch. 25				

15	Exotic options, more on numerical procedures, Ch. 25, 26	
16	Martingales and, energy and commodities derivatives Ch. 27, 33	
17	Real options, Ch. 34	
18	4th midterm	

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:

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%		✓						
期中考成績 Midterm Exam	60%	✓							3 midterm exams and each counts 20%
期末考成績 Final Exam	20%	✓							
作業成績 Homework and/or Assignments	10%		✓						
其他 Miscellaneous (_____)									

評量方式補充說明

Grading & Assessments Supplemental instructions

Homework: You have to turn in your homework each time on time. No late homework will be accepted. I will not grade your homework, but you will be asked to demonstrate your answer in class. You have to turn in all of your homework to earn the full credit for the homework part.

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.)

Options, Futures, and Other Derivatives, John C. Hull, 8th edition, 2012, Pearson Prentice Hall, 雙葉代理

課程教材網址 (教師個人網址請列在本校內之網址)

Teaching Aids & Teacher's Website (Personal website can be listed here.)

其他補充說明 (Supplemental instructions)

Class etiquette: Experience indicates that students with regular attendance of class have higher grades than those who did not. Followings are basic class etiquette. Turn off your mobile phone before class. No loud chatting allowed in the class. Having food or drink in the class is not encouraged. Any irrational behavior in the class will not be tolerated. Any violation of the class etiquette will be penalized by reduction in your grade.