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②國玄東華大學

教學計劃表 Syllabus

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課程名稱(中文) Course Name in Chinese	固定收益證券			學年/學期 Academic Year/Se	學年/學期 Academic Year/Semester			
課程名稱(英文) Course Name in English	Fixed-Income S							
科目代碼 Course Code	EC33700	系級 Department 學三 (& Year		開課單位 Course-Offering Department	經濟學系			
修別 Type	學程 Program	學分數/時 Credit(s)/Hou		3	3.0/3.0			
授課教師 Instructor	/李同龢							
先修課程 Prerequisite								
課程描述 Course Description								

課程描述 Course Description

This class intends to lay a solid foundation for students in fixed-income securities and its derivatives. I will walk you through this textbook. Understanding bond market becomes a very important knowledge base for modern decision maker, especially, after the US financial crisis that mainly was caused by fixed income derivatives.

課程目標 Course Objectives

為一債券市場及其工具基礎之課程,介紹債券市場及其工具、如何評價債券及其相關衍生之利率金融商品

	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	數理分析能力:應用數學與賽局理論分析與解決經濟議題的能力。Mathematical analysis skills: application of mathematical theories and game theory to analyze economic issues	0
В	實證經濟分析能力:善用資訊科技進行資訊蒐集、資料統計與計量分析。Empirical analysis skills: application of statistics and econometrics in data collection and examination	0
С	微觀經濟之闡釋能力:通曉個體經濟學相關的理論與應用。Microeconomic perspective: understanding of microeconomic theories and relevant application	
D	宏觀經濟之闡釋能力:通曉總體經濟學相關的理論與應用。Macroeconomic perspective: understanding of macroeconomic theories and relevant application	
Е	樂活能力:具備適應現代社會的學養以及就業能力。Employment opportunities: capabilities of working on important policy and decision challenges in business and government	•

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	class has not yet started	
2	Introduction and bond issuing, Ch 1	
3	bond valuation, Ch 2	
4	Interest rate risk, Ch. 3	

5	Term structure of interest rate, Ch 4									
6	Bond returns, VaR and forecast of interest rate, Ch									
7	Bond trading, Ch 6									
8	Review									
9	期中考試週 Midterm Exam									
10	Credit risk, Ch 7									
11	Bond trading strategies, Ch 8									
12	2 Innovations in bond markets, Ch 9									
13	13 Interest rate derivatives, Ch 10									
14	Convertible bonds, Ch 11									
15	Securitization, Ch 12									
16	Special topic									
17	Review									
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 参觀實習 Field Trip										
其他Miscellaneous:										
學期成績計算及多元評量方式 Grading & Assessments										
配分項目 配分比例 多元評量方式 Assess				ssessme	nts					
l	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(含出缺席) General Performance (Attendance Record)		10%		✓						
期中考成績 Midterm Exam		35%	>							
期末考成績 Final Exam 3		35%	~							
作業成績 Homework and/or Assignments		20%		~						
其他 Miscellaneous										

評量方式補充說明

Grading & Assessments 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 iPad or laptop computer is allowed to use during lecture, unless with permission from me. 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.

Three strikes, you're out: If you missed three classes without any official excuses, your semester grade will be D or below D. You need an official document for not attending class. No oral or email excuses will be accepted. Therefore, please do not email me that you could not come to class, just give me the official document.

教科書與參考書目(書名、作者、書局、代理商、説明)
Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)
Required Textbook: 債券市場概論,薛立言,劉亞秋 著,第三版,華泰文化
Other readings: Other readings includes articles from the following news sources which are very
helpful for understanding the practice side of fixed income securities and its derivatives: Wall
Street Journal, Financial Times, Business Week, 經濟日報,工商日報 Any current news in the fixed-
income securities markets will be discussed in the class and you are responsible for any such item

income securities markets will be discussed in the class and you are responsible for any such items on exams.

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)