②国o支束華大學 教學計劃表 Syllabus

	名稱(中文) me in Chinese	固定收益證券			學年/學期 Academic Year/Sem	103/1				
	課程名稱(英文) Course Name in English Fixed-Income Securities									
	-目代碼 rse Code	EC33700	系級 Department & Year	學三	開課單位 Course-Offering Department		經濟學系			
	修別 Type	學程 Program 學分數/時間 Credit(s)/Hour(s) 3.0/3.0								
	課教師 structor	/李同龢								
	修課程 requisite	/#統計學(一)								
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										
	Cor	程目標與系專業能 力相關性 relation between urse Objectives and Dept.'s Education Objectives								
 数理分析能力:應用數學與賽局理論分析與解決經濟議題的能力。Mathematical analysis A skills: application of mathematical theories and game theory to analyze economic issues 										
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 B skills: application of statistics and econometrics in data collection and examination							0			
C 微觀經 unders										
D 宏觀經	C understanding of microeconomic theories and relevant applicatio 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									
E 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 y	vet started								
2	2 Introduction and bond issuing, Ch 1									
3	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, Ch5											
7	Bond trading, Ch 6											
8	Review											
9	期中考試週 Midterm Exa											
10	Credit risk, Ch 7											
11	Bond trading strategies, Ch 8											
12	Innovations in bond markets, Ch 9											
13	Interest rate derivatives, Ch 10											
14	Convertible bonds, Ch 11											
15	Securitization, Ch 12											
16	Special topic											
17	Revie											
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:												
學期成績計算及多元評量方式 Grading & Assessments												
		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	證照 檢定	其他		
平時成績 General Performance		10%		~								
期中考成績 Midterm Exam		35%	>									
期末考成績 Final Exam		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

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

be penalized by reduction in your grade.

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.)

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 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)