②国o支束華大學 教學計劃表 Syllabus

	名稱(中文) me in Chinese	財務工程			學年/學期 Academic Year/Sen	103/2			
課程名稱(英文) Course Name in English		Financial Engineering							
科目代碼 Course Code		IIE_54800	-		開課單位 Course-Offering Department	經濟學系			
修別 Type		選修 Elective	學分數/時 Credit(s)/Hou	.0/3.0					
	課教師 tructor	/李同龢							
	修課程 equisite								
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									
圖示說明Illustration :● 高度相關 Highly correlated ○中度相關 Moderately correlated									
		授課進	度 表 Teachin			_			
週次Week				g Schedule		1	黄註Remarks		
週次Week 1	no class, semes	內容	度 表 Teachin Subject/Topi	g Schedule cs		1			
	no class, semes Introduction, C	內容 iter has not ge	度 表 Teachin Subject/Topi t started yet	g Schedule cs	e & Content	1			
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1 2	Introduction, C	內容 ter has not ge h. 1 ,interes tures, Options	度 表 Teachin Subject/Topi t started yet t rates and s , ch 4 and 5	g Schedule cs tocks, ch	e & Content 2 and	1			
1 2 3	Introduction, C forwards and fu	內容 eter has not ge h. 1 ,interes etures, Options rage, financial	度 表 Teachin Subject/Topi t started yet t rates and s , ch 4 and 5 engineering	g Schedule cs tocks, ch and swaps	e & Content 2 and				
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1 2 3 4 5	Introduction, C forwards and fu Trading, arbitr 1st midterm, fo	內容 ter has not ge h. 1 ,interes tures, Options age, financial orwards and fut ; and regulatio	度 表 Teachin Subject/Topi t started yet t rates and s , ch 4 and 5 engineering ures markets,	g Schedule cs tocks, ch and swaps ch 8	e & Content 2 and				
1 2 3 4 5 6	Introduction, C forwards and fu Trading, arbitr 1st midterm, fo futures trading spring break, n	內容 ter has not ge th. 1 , interes tures, Options age, financial orwards and fut ; and regulatio to class	度 表 Teachin Subject/Topi t started yet t rates and s , ch 4 and 5 engineering ures markets, ns, ch 9 and	g Schedule cs tocks, ch and swaps ch 8 10	e & Content 2 and				
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1 2 3 4 5 6 7 8 9 10 11	Introduction, C forwards and fu Trading, arbitr 1st midterm, fo futures trading spring break, n cost of carry m 2nd midterm, o option trading binomial model	內容 eter has not ge th. 1 , interes itures, Options rage, financial orwards and fut ; and regulatio to class todel and beyon options markets and relations, and beyond, ch lerton model an	度 表 Teachin, Subject/Topi t started yet t rates and s , ch 4 and 5 engineering ures markets, ns, ch 9 and d, ch 11 and , ch 14 ch 15 and 1 17 and 18 d beyond, ch	g Schedule cs	e & Content 2 and . ch 6 and 7				

15	Single period binomial HJM model, Ch 23									
16	Multiperiod binomial HJM model, ch 24									
17	The HJM LIBOR m	odel, ch 25								
18	4th midter									
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	草及多元	評量方式	式 Gradi	ng & As	sessmen	ts		
	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 Ge Performance		20%		~						
期中考成績 Midterm Exam		60%	~							3 midterm exams and each counts 20%
期末考成績 Final Exam		20%	\checkmark							
作業成績 Homework and/or Assignments		0%								
其他 Miscellaneous ()										
		Grading & A			補充說明 plement		ruction	IS		
Grading & Assessments Supplemental instructions There will be a test after one month lecture. Total of 4 tests will be conducted in this semester.										
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.)										
An introduction to derivatives securities, financial markets and risk management, Jarrow Chatterjea, W.W. Norton, 2013 指南書局代理										
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.										