



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	107/2
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
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)	3.0/3.0	
授課教師 Instructor	/李同龢			
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	ch 3, 4			
2	no class			
3	ch 5, 6			
4	ch 6 and 7			
5	1st quiz, ch 9			
6	ch 10 and 11			
7	spring break, no class			
8	ch 12 and 13,			
9	Midterm exam			
10	ch 14 and 15			
11	ch 15 and 16			
12	ch 16 and 17			
13	ch 17 and 18			
14	2nd quiz , ch 19			

15	Ch 20 and 21	
16	no class, holiday	
17	ch 22, 23, 25	
18	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:

教學創新自評 Teaching Self-Evaluation

創新教學(Innovative Teaching)

- 問題導向學習(PBL)
 團體合作學習(TBL)
 解決導向學習(SBL)
 翻轉教室 Flipped Classroom
 磨課師 Moocs

社會責任(Social Responsibility)

- 在地實踐 Community Practice
 產學合作 Industry-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 other:

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	35%	✓							
期末考成績 Final Exam	35%	✓							
作業成績 Homework and/or Assignments	20%	✓							quizzes
其他 Miscellaneous (_____)									

評量方式補充說明

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(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.)

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.