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②图 z 東華大學 教學計劃表 Syllabus

教學計劃表 Syllabus									
	名稱(中文) me in Chinese	衍生性金融商品	ester	ner 114/1					
	名稱(英文) ne in English	Derivatives							
	目代碼 rse Code	IMM0080	資	資訊管理學系					
	修別 Type	選修 Elective	0/3.0	.0					
	課教師 tructor	/王詩韻							
	修課程 equisite								
		課	程描述 Cours	e Descript	ion				
The purpose of this course is to extend the student's knowledge of security valuation by examining the structure, valuation, and uses of derivative contracts. The course develops a general, but rigorous framework for valuing futures and options contracts and shows the interrelations between these contract markets and the markets for the underlying securities. Specific examples are drawn from derivative contract markets on stocks, stock indexes, debt instruments, and foreign currencies.									
		課	程目標 Cour	se Objecti	ves				
The purpose of this course is to extend the student's knowledge of security valuation by examining the structure, valuation, and uses of derivative contracts									
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		
培育具備創造與思考能力、服務精神、團隊合作以及國際觀Nurture ability regarding							•		
reativity and thinking, spirit of service, teamwork and international view B 培養具備資訊專業知識與技能Nurture professional ability and skill regarding information									
C 培養具備資訊科技與管理領域之知識整合應用能力Nurture integrated ability regarding information technology and management									
培養具備解決問題之資訊剖析、組織、整合、應用以及表達的能力Nurture ability of information analysis, organization, integration, application, and expression regarding problem solving							0		
E 培養具備獨立研究、領導智能與資訊創新的能力Nurture ability regarding independent research, leadership and information innovation							0		
圖示說明II	lustration :	高度相關 Hi	ghly correla	ated 〇中	度相關 Moderately	corre	lated		
授 課 進 度 表 Teaching Schedule & Content									
週次Week		內容 Subject/Topics					備註Remarks		
1	Introduction to the course Introduction of derivatives								
2	2 Chap 1 · 2								
3	Chap3 · 4								

4	Chap 5 · 6						
5	No class						
6	Chap 7 · 8						
7	Chap 9 · 10						
8	1st test						
9	Chap 11 · 12						
10	Chap 13						
11	Chap 14						
12	Chap 15 · 16						
13	Chap 17						
14	Midterm Exam						
15	Stoll, Hans R. 1969. "The Relationship Between Put and Call Option Prices". The Journal of Finance.						
16	Black, Fischer; Myron Scholes (1973). "The Pricing of Options and Corporate Liabilities". Journal of Political Economy						
17	John C. Cox, Stephen A. Ross, and Mark Rubinstein. 1979. "Option Pricing: A Simplified Approach." Journal of Financial Economics						
18	No class						
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Mis	其他Miscellaneous:						
	教學創新自評 Teaching Self-Evaluation						
創新教學(Innovative Teaching)							
問題導	問題導向學習(PBL) ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■ ■						
翻轉教室 Flipped Classroom							
社會責任(Social Responsibility)							
在地實踐Community Practice							
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	配分比例 Percentage	多元評量方式 Assessments							
Items		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	30%	~							
期末考成績 Final Exam	40%			~	~				
作業成績 Homework and/or Assignments									
其他 Miscellaneous (小考)	20%	~							

評量方式補充說明

Grading & Assessments Supplemental instructions

Policy on Make-up Test & "Extra Credit" :

You are expected to take tests and exam at the scheduled time. Make-up exams are rarely granted. Students who have to miss a test with legitimate reasons such as personal or family emergency may request in advance, in writing, for a make-up. Such written requests must be submitted before the scheduled test, and I will decide on the make-up date. I will not grant any "extra credit" for extra work; you have plenty opportunities to perform well in the class

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.)

Textbook:

John C. Hull, Options, Futures, and other Derivatives, 8th 雙葉書局 Supplementary Materials:上課講義、Journal articles

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.)

Http://faculty.ndhu.edu.tw/~sywang

教學網址於東華e學苑上。

其他補充說明(Supplemental instructions)

Class Attendance and classroom etiquette:

Class participation is mandatory. A 5-point credit will be deducted from your "class attendance credit" for each additional class missed after one allowable absence. Class attendance is very important to your doing well in this class. Poor classroom etiquette will also result in the loss of credit.