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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)<br>me in Chinese   | 衍生性金融商品           | ester     | ner 114/1  |     |  |   |  |  |
|  | 名稱(英文)<br>ne in English   | Derivatives       |           |            |     |  |   |  |  |
|  | 目代碼<br>rse Code   | IMM0080           | 資         | 資訊管理學系     |     |  |   |  |  |
|  | 修別<br>Type  | 選修 Elective       | 0/3.0     | 0          |     |  |   |  |  |
|  | 課教師<br>tructor  | /王詩韻              |           |            |     |  |   |  |  |
|  | 修課程<br>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<br>Basic Learning Outcomes   |   |                   |           |            |     |  | 課程目標與系專業能<br>力相關性<br>Correlation between<br>Course Objectives<br>and Dept.'s<br>Education<br>Objectives |  |  |
|  | A 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 creativity and thinking, spirit of service, teamwork and international view |                   |           |            |     |  |   |  |  |
|  | 備資訊專業知識與打   |                   |           |            |     |  |   |  |  |
| 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  | Introduction to the course<br>Introduction of derivatives   |                   |           |            |     |  |   |  |  |
| 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<br>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   | scellaneous:  |  |  |  |  |  |  |
|   | 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  |   |  |  |  |  |  |  |
| 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<br>Percentage | 多元評量方式 Assessments |          |          |          |          |          |          |    |
| Items                               |                    | 測驗<br>會考           | 實作<br>觀察 | 口頭<br>發表 | 專題<br>研究 | 創作<br>展演 | 卷宗<br>評量 | 證照<br>檢定 | 其他 |
| 平時成績 General<br>Performance         | 10%                |                    | ~        |          |          |          |          |          |    |
| 期中考成績 Midterm Exam                  | 30%                | <b>~</b>           |          |          |          |          |          |          |    |
| 期末考成績 Final Exam                    | 40%                |                    |          | ~        | >        |          |          |          |    |
| 作業成績 Homework and/or<br>Assignments |                    |                    |          |          |          |          |          |          |    |
| 其他 Miscellaneous<br>(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.