

 國立東華大學
教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese		衍生性金融商品		學年/學期 Academic Year/Semester		114/1	
課程名稱(英文) Course Name in English		Derivatives					
科目代碼 Course Code		ACIM30030	系級 Department & Year	學三	開課單位 Course-Offering Department	會計與資訊管理國際學士班	
修別 Type		學程 Program	學分數/時間 Credit(s)/Hour(s)		3.0/3.0		
授課教師 Instructor		/ 羅德謙					
先修課程 Prerequisite							
課程描述 Course Description							
Financial Derivatives, such as Futures and Options, is one of the fundamental subjects in Finance. I will introduce several interesting derivatives securities, including Forward Contracts, Futures, Options, and their characteristics in this course. The course is designed to provide students an understanding of financial derivatives products. Students who would like to pursue further studies in Finance or seek jobs in Finance, Accounting or Business industry are recommended to take this course.							
課程目標 Course Objectives							
This course introduces and explains the derivatives and underlying assets. Emphasis of this course is on the understanding and applications of financial models, and financial products.							
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	
A	兼具會計資訊理論與實務操作及專業知識，具備跨領域解決問題能力						●
B	具有良好之會計資訊理論基礎與分析能力，具備相關領域升學或就業之知識與能力						●
C	具備以資訊技術協助企業運作與商業管理之知識與應用能力						○
D	具有會計資訊、風險控管、電腦審計與稅務整合能力						○
E	具備超然獨立並嚴格遵守會計資訊專業倫理的道德勇氣						○
F	具備團隊合作、國際視野、創造性思考及良好的外語能力						○
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					
2		Chap 1. Introduction					
3		Chap 2. Mechanics of Futures and Forward Markets					

4	Chap 3. Hedging Strategies Using Futures	
5	Chap 5. Determination of Forward and Futures Prices	
6	Chap 9. Mechanics of Option Markets	
7	The First In-Class Assignment	
8	Exam	
9	期中考試週 No class	
10	School Holiday, No class	
11	Chap 10. Properties of Stock Options	
12	Final Presentation	
13	Final Presentation Chap 11. Trading Strategies Involving Options	
14	Final Presentation Chap 12. Introduction to Binomial Trees	
15	Final Presentation Chapter 13. Valuing Stock Options: The Black-Scholes-Merton Model	
16	The Second In-Class Assignment	
17	(Preparation Week)	
18		

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(含出缺席) General Performance (Attendance Record)	10%			✓					
期中考成績 Midterm Exam	40%	✓							
期末考成績 Final Exam									
作業成績 Homework and/or Assignments	20%		✓						In-Class Assignment
其他 Miscellaneous (Final Presentation)	30%			✓					
評量方式補充說明 Grading & Assessments Supplemental instructions									
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.) John Hull, Fundamentals of Futures and Options Markets, Prentice Hall. 雙葉書局代理									
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.) NDHU E-learning Webpage									
其他補充說明 (Supplemental instructions)									