朝陽科技大學 091學年度第2學期教學大綱
Financial Engineering 財務工程

當期課號	1599	**Course Number**	1599
授課教師	林泓毅	**Instructor**	LIN,HUNG YI
中文課名	財務工程	**Course Name**	Financial Engineering
開課單位	財務金融系(四日)四A	**Department**	
修習別	選修	**Required/Elective**	Elective
學分數	3	**Credits**	3
課程目標	概略而言，舉凡金融商品的設計、組合、分解、定價、推廣與通路的建立等，均是「財務工程」的範疇。本課程對於財務工程相關議題，先闡述數學及統計原理， 討論其實際應用意義，幫助學生對此領域知的了解。	**Objectives**	Financial engineering involves the design, the development, and the implementation of innovative financial instruments and process, and the formulation of creative solutions to problems in finance. For the related topics about financial engineering, we first involve the fundamental theories and methods, and then discuss their implementation in practical applications.
教材	利用電腦廣播教學, 老師示範操作與解說原理, 再由同學各自重複操作	**Teaching Materials**	Computer broadcasting education. Operation illustration and explanation by real example.
成績評量方式	平時成績(出席,作業) 40% 期末分組報告 60%	**Grading**	Ordinary score 40%; Final group reporting 60%
教師網頁			
教學內容	對於財務金融相關議題, 先闡述原理及模型意義, 然後配合 Matlab 中的程式及函式功能, 複製數學模型加以分析進而求解. 讓學生領會程式設計的概念, 進而自行以 Matlab 設計財務模型.	**Syllabus**	Discussion about the topics of finance. First of all, present the basic theorems and models. Then, use the tools of program and built-in functions in MatLab to simulate the theorems and models for solving the related problems. Finally, the educational targets is to build a financial model.

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