

朝陽科技大學 094學年度第2學期教學大綱
Financial Engineering 財務工程

當期課號	7558	Course Number	7558
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	財務金融系碩士在職專班二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	投資分析+MatLab應用 全華出版 DECISION MODELING with microsoft excel Prentice Hall	Teaching Materials	
成績評量方式	平時成績(出席,作業) 40% 期末分組報告 60%	Grading	Ordinary performance 40%; Final team report 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	For several major topics of finance, present the basic theorems and models in preparation for computing simulation. Take the advantage of programming and built-in functions in MatLab to simulate the theorems and models for solving the related problems. The target in this course is to make students can independently build a financial model.

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