朝陽科技大學 098學年度第2學期教學大綱
Financial Mathematics 財務數學

當期課號	1114	Course Number	1114
授課教師	張健邦	Instructor	JANG,JIAHN BANG
中文課名	財務數學	Course Name	Financial Mathematics
開課單位	財務金融系(四日)三B	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	本課程主要目標是討論管理數學的基本觀念，希望對學生研讀財務篤水其他相關領域的文章與知識能有所幫助，並達成下列子目標：(1)提升學生建構研究主題的能力。(2)幫助學生對現行財務領域知的了解。(3)提升學生對相關專業知識與文獻的探討能力。	Objectives	The primary objective of the course is to discuss ideas in managerial mathematics. I hope that doing this will help you meet several other objectives, namely, (1) Improve your ability to formulate viable study topics.(2) Improve your understanding of current areas of studing in finance.(3) Improve your ability to discuss and referee the work of others.
教材	Introduces Quantitative Finance, Paul Wilmott	Teaching Materials	Introduces Quantitative Finance, Paul Wilmott
成績評量方式	一. 期中考: 25% 二. 期末考: 25% 三. 平時考核(課堂作業20%、課程服務、學習活動參與及學習態度等30%)。 四. 以上加總成績爲本科目調整前成績。 五. 全勤(須爲準時上下課)者本科目學期成績加6分。 六. 上課抽點時不在場累積達三次者，本科目學期成績最高爲60分。 七. 調整後學期成績最高爲100分，最低爲0分。(60分以上爲及格) 八. 任何考試、作業有抄襲、作弊情事一經查覺者，本科目爲零分。	Grading	participation, quizzes and assignments 50%, midterm exam 25%, final exam 25%
教師網頁			
教學內容	The objective of this course is to explain the basic concepts for mathematical finance. With examples and exercises, you will improve your Excel skills and obtain a better understanding of the core underlying financial calculations and concepts. Topics may include follows: Random Behavior of Assets, Binomial Model, Portfolio Management, Value at Risk, Fixed-Income Products and Analysis	Syllabus	The objective of this course is to explain the basic concepts for mathematical finance. With examples and exercises, you will improve your Excel skills and obtain a better understanding of the core underlying financial calculations and concepts. Topics may include follows: Random Behavior of Assets, Binomial Model, Portfolio Management, Value at Risk, Fixed-Income Products and Analysis

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