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

當期課號	7014	Course Number	7014
授課教師	林益倍	Instructor	LIN,YIH BEY
中文課名	高等財務數學	Course Name	Advanced Financial Mathematics
開課單位	財務金融系碩士班一A	Department	
修習別	必修	Required/Elective	Required
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 othe 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	Klebaner, F. C. (1998) Introduction to stochastic calculus with applications. London: Imperial College. Wilmott, P., (1998) Derivatives: The Theory and Practice of Financial Engineering. John Wiley & Sons. S. Neftci, (1996) An introduction to the mathematics of financial derivatives, Academic Press. J. Hull, (2003) Options, Futures and Other Derivative Securities, 5th edition, Prentice Hall Related papers	Teaching Materials	Klebaner, F. C. (1998) Introduction to stochastic calculus with applications. London: Imperial College. Wilmott, P., (1998) Derivatives: The Theory and Practice of Financial Engineering. John Wiley & Sons. S. Neftci, (1996) An introduction to the mathematics of financial derivatives, Academic Press. J. Hull, (2003) Options, Futures and Other Derivative Securities, 5th edition, Prentice Hall. Related papers
成績評量方式	作業40%,期末考30%, 平時成績30%	Grading	1. Class participation and presentation are very important factors in the final grading. 2. Some comprehensive quizzes are required in this course. 3. Home Work 40%, Final 30% and Class participation 30%.
教師網頁			
教學內容	1. Stochastic Process 2. Binomial Trees 3. Black-Scholes Model 4. Exotic Options 5. Interest Rate Derivatives 6. Related papers	Syllabus	1. Stochastic Process 2. Binomial Trees 3. Black-Scholes Model 4. Exotic Options 5. Interest Rate Derivatives 6. Related papers

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