

朝陽科技大學 099學年度第1學期教學大綱
Seminar of Financial Engineering(II) 財務工程(二)

當期課號	7024	Course Number	7024
授課教師		Instructor	
中文課名	財務工程(二)	Course Name	Seminar of Financial Engineering(II)
開課單位	財務金融系碩士班二A	Department	
修習別	選修	Required/Elective	Elective
學分數	2	Credits	2
課程目標	本課程為研究群之「專題研究」課程，教師依研究領域專長分組，共同指導研究的學習方式，豐富師徒制的碩士班教學研究內涵；並逐步發展為具學術特色之研究群。	Objectives	Faculty in the Department of Finance is grouped as several teams according their majors and research areas. The research team can provide the course of independent study on some specific issues that they are interested in.
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. 相關論文期刊 財務工程與金融計算，張焯然著	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	平時成績 30% 期中報告 30% 期末考試 40%	Grading	Participation 30% Mid Term report 30% Final 40%
教師網頁	-		
教學內容	1. 財務數學介紹 2. 二元數評價模型 3. Black-Scholes 模型 4. 新奇選舉權 5. 利率衍生性商品 6. 相關論文期刊	Syllabus	1. Financial mathematics 2. Binomial Trees 3. Black-Scholes Model 4. Exotic Options 5. Interest Rate Derivatives 6. Related papers

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