

朝陽科技大學 099學年度第2學期教學大綱
Financial Engineering 財務工程

當期課號	7018	Course Number	7018
授課教師	張阜民	Instructor	CHANG,FU MIN
中文課名	財務工程	Course Name	Financial Engineering
開課單位	財務金融系碩士班一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	財務工程基礎理論與excel實務模擬 全華出版社	Teaching Materials	Financial Engineering Fundamental Theory and Excel Simulation Chuan-Hwa Publisher
成績評量方式	Mid-term Exam Final Exam Final Report	Grading	Mid-term Exam Final Exam Final Report
教師網頁	http://lms.ctl.cyut.edu.tw/2001053		
教學內容	風險管理 風險之結構與模擬 風險管理工具設計與模擬	Syllabus	Risk Management Risk Structure and Risk Simulation Risk Management Tool Design and Simulation

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