

# 財務工程一 (Financial Engineering I)

台大國際企業學研究所  
Graduate institute of International Business  
September, 2012

**Instructor:** 郭震坤 教授  
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**Office:** 管理學院二館 916 室

**Office Hours:** Wednesday, 11:00 - 12:00 a.m.  
Friday, 11:00 - 12:00 a.m.  
Or, by appointment

**Text Required:** Options, Futures, and other Derivatives,  
by John C. Hull, 8th ed., 2011, Prentice Hall.

**Course Objective:** This course discusses the concepts and analytical techniques of financial derivatives. These innovative products can be used to solve a wide range of financial problems.

**Course Evaluation:** Class participation and homework 20%  
Mid - Term Exam 40%  
Final Exam 40%

**Prerequisite:** You should have taken, or is taking, a basic Financial Management course.

**Attention:**

1. you should turn off your cellular phone in class.
2. 這是選修課，希望同學有興趣才選修，因此學期中將不定期點名。點名三次不到者，最高分以 70 分（B－）計算。點名時間為 9:20 a.m. 每人有固定坐位，由助教看坐位點名。
3. 接受上課前 5 分鐘 e-mail 到：[chengkuo@management.ntu.edu.tw](mailto:chengkuo@management.ntu.edu.tw) 請假

## Course Outline

<u>日期</u>	<u>章節</u>	<u>內容</u>
9/13	1	Introduction
9/20	2	Mechanics of Futures Markets
9/27	3	Hedging Strategies Using Futures
10/4	4	Interest Rates
10/11	5	Determination of Forward and Futures Prices
10/18	6	Interest Rate Futures
10/25	7	Swaps
11/1	8	Securitization and the Credit Crisis of 2007
11/8		<b>Mid-term Exam 期中考</b>
11/15		校慶放假
11/22	9	Mechanics of Options Markets
11/29	10	Properties of Stock Options
	11	Trading Strategies Involving Options
12/6	12	Binomial Trees
12/13	13	Wiener Process
	14	The Black-Scholes-Merton Model
12/21	15	Employee Stock Options
	16	Options on Stock Indices and Currency
12/27	17	Options on Futures
1/3	18	The Greek Letters The Greek Letters
1/10		<b>Final Exam 期末考</b>