

新金融商品

Financial Engineering

Spring 2010

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教科書

Smithson, C. W., Managing Financial Risk: A Guide to Derivative Products, Financial Engineering, and Value Maximization, 3rd ed., McGraw-Hill, 1999.

參考書目

McDonald, R. L., Derivatives Markets, 2nd ed., Pearson Education, 2006.

評分比重

Final exam	50%
Class participation and homework	30%
Term paper	20%

課程內容

<i>Topics</i>	<i>Chapters</i>
Part I : Foundations of Financial Engineering	
1. Introduction	1
2. Overview of Derivatives	2 – 3
Part II : Building Blocks of Financial Engineering	
3. Forwards	4 – 5
4. Futures	6 – 7
5. Swaps	8 – 9
6. Options	10 – 12
Part III : Design of New Financial Products	
7. Exotic Options	13
8. Engineering New Products	14
9. Hybrid Securities	15
Part IV : Case Studies	
Part V : Derivative Disasters	