Tamkang University Academic Year 111, 1st Semester Course Syllabus

Course Title	INTERNATIONAL FINANCIAL MARKET OPERATION	Instructor	JR-JUNG CHIOU
Course Class	TLWXB4A BACHELOR'S PROGRAM IN GLOBAL FINANCIAL MANAGEMENT (ENGLISH-TAUGHT PROGRAM), 4A	Details	◆ General Course ◆ Selective ◆ One Semester
Relevance to SDGs	SDG4 Quality education SDG17 Partnerships for the goals		

Departmental Aim of Education

Ⅰ. Learning and instanding international financial theory.

Ⅱ. Learn to plan the future.

Ⅲ. Enhance the ability of practical analysis.

Ⅳ. Increase the team research ability.

Ⅴ. Master the international financial pulsation.

Ⅵ. Cultivate morality and global civilization.

Subject Departmental core competences

A. The student to have a basic knowledge of international financial management theory and practice.(ratio:30.00)

B. To have a good grounding of relevant financial laws.(ratio:20.00)

C. To understand the basic moral principles within the international financial industry. (ratio:5.00)

D. To have a global perspective of the subject and a basic command of foreign language abilities.(ratio:20.00)

E. To obtain international professional qualifications that will aid their future career.(ratio:5.00)

F. To obtain a basic ability to examine domestic and global financial situations.(ratio:20.00)

Subject Schoolwide essential virtues

1. A global perspective. (ratio:20.00)

2. Information literacy. (ratio:5.00)

3. A vision for the future. (ratio:10.00)

4. Moral integrity. (ratio:20.00)

5. Independent thinking. (ratio:25.00)

6. A cheerful attitude and healthy lifestyle. (ratio:5.00)

7. A spirit of teamwork and dedication. (ratio:10.00)

8. A sense of aesthetic appreciation. (ratio:5.00)

Course Introduction	In this course, you'll be introduced to the operations of financial markets and institutions. The operations of commercial banks and an overview of the key characteristics and regulatory features of other major sectors of the financial services industry will be discussed. In addition, we'll take a look at the risks facing financial institutions and the various strategies implemented to deal with such risks.

The correspondences between the course's instructional objectives and the cognitive, affective, and psychomotor objectives.

Differentiate the various objective methods among the cognitive, affective and psychomotor domains of the course's instructional objectives.

I. Cognitive : Emphasis upon the study of various kinds of knowledge in the cognition of the course's veracity, conception, procedures, outcomes, etc.

II. Affective : Emphasis upon the study of various kinds of knowledge in the course's appeal, morals, attitude, conviction, values, etc.

III. Psychomotor: Emphasis upon the study of the course's physical activity and technical manipulation.

No.	Teaching Objectives	objective methods
1	Programming Skill	Cognitive
2	Quantitative trading strategies	Cognitive

The correspondences of teaching objectives : core competences, essential virtues, teaching methods, and assessment

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	ABCDEF	12345678	Lecture, Discussion	Testing, Report(including oral and written)
2	ABCDEF	12345678	Lecture, Discussion	Testing, Report(including oral and written)

Course Schedule

Week	Date	Course Contents	Note
1	111/09/05 ~ 111/09/11	Introduction to Python	

2	111/09/12 ~ 111/09/18	Introduction to Python	
3	111/09/19 ~ 111/09/25	Introduction to Python	
4	111/09/26 ~ 111/10/02	Introduction to Python	
5	111/10/03 ~ 111/10/09	Introduction to Python	
6	111/10/10 ~ 111/10/16	Introduction to Python	
7	111/10/17 ~ 111/10/23	BSM Option Valuation	
8	111/10/24 ~ 111/10/30	BSM Call Greeks	
9	111/10/31 ~ 111/11/06	CRR Option Valuation	
10	111/11/07 ~ 111/11/13	Midterm Exam Week	
11	111/11/14 ~ 111/11/20	Monte Carlo Valuation	
12	111/11/21 ~ 111/11/27	Monte Carlo Valuation with LSM	
13	111/11/28 ~ 111/12/04	Bond Valuation	
14	111/12/05 ~ 111/12/11	Dynamic Hedging	
15	111/12/12 ~ 111/12/18	Final Presentations	
16	111/12/19 ~ 111/12/25	Final Presentations	
17	111/12/26 ~ 112/01/01	Final Presentations	
18	112/01/02 ~ 112/01/08	Final Exam Week	

Requirement	
Teaching Facility	Computer, Projector
Textbooks and Teaching Materials	Lecture and Open-Source Materials
References	Practical Programming An Introduction to Computer Science Using Python 3.6 3ed_2017 Derivatives Analytics with Python Data Analysis, Models, Simulation, Calibration and Hedging_2015

Number of Assignment(s)	(Filled in by assignment instructor only)
Grading Policy	◆ Attendance： 10.0 % ◆ Mark of Usual： % ◆ Midterm Exam： % ◆ Final Exam： % ◆ Other〈Reports〉：90.0 %
Note	This syllabus may be uploaded at the website of Course Syllabus Management System at http://info.ais.tku.edu.tw/csp or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at http://www.acad.tku.edu.tw/CS/main.php . ※ **Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.**