

南臺科技大學 106 學年度第 2 學期課程資訊

課程代碼	65D00J01
課程中文名稱	國際金融
課程英文名稱	International Finance
學分數	3.0
必選修	必修
開課班級	四國際商務三甲 四國際金融三甲
任課教師	蔡秉真
上課教室(時間)	週一第 2 節(S401) 週一第 3 節(S401) 週一第 4 節(S401)
課程時數	3
實習時數	0
授課語言 1	英語
授課語言 2	
輔導考照 1	
輔導考照 2	
課程概述	<p>This course presents International Monetary Economics theory and applies it towards gaining an understanding of recent events and current policy issues. The theory covers topics including exchange rate determination, balance of payment crises, the choice of exchange rate systems, and international debt.</p> <ol style="list-style-type: none"> 1. 使學生瞭解國際金融市場之概況與相關理論。 2. 能具備國際金融工具之概念與操作能力。 3. 能具備國際金融從業人員之專業態度。 4. 能瞭解國際金融市場之發展狀況。
先修科目或預備能力	
課程學習目標與核心能力之對應	<p>※編號，中文課程學習目標，英文課程學習目標，對應系指標 -----</p> <ol style="list-style-type: none"> 1.國際收支與總體經濟,匯率與外匯市場工具，To understand international trade and balance of payments, as well as foreign exchange markets and tools，1 國際商務知識 2.國際金融制度，To be familiar with current international trading and finance system，6 商務簡報能力 3.匯率與利率、物價，To understand the relationship among exchange rate, interest rate and inflation，7 整合協調溝通 4.開放總體模型分析，To be able to analyze models in Macroeconomics，10

	<p>外語能力</p> <p>5.匯率預測 , To be able to use simple models to forecast the exchange rate volatility , 11 商務企劃能力</p>
中文課程大綱	<p>一、基本概念</p> <p>1. 國際金融制度</p> <p>2. 國際收支與總體經濟</p> <p>二、匯率與外匯市場工具</p> <p>1. 即期外匯市場與即期匯率</p> <p>2. 遠期外匯市場與遠期匯率</p> <p>3. 匯率選擇權</p> <p>4. 外幣期貨與換匯</p> <p>三、外匯風險管理</p> <p>1. 交易風險</p> <p>2. 營運風險</p> <p>3. 會計風險</p> <p>四、開放總體模型分析</p> <p>1. 國際收支之調整與貶值理論</p> <p>2. 開放體系之總體經濟分析</p> <p>3. 購買力平價說</p> <p>4. 資產市場匯率決定理論</p> <p>五、匯率預測</p> <p>1. 匯率預測的目的</p> <p>2. 匯率預測的方法</p>
英/日文課程大綱	<p>The course will cover the following important topics:</p> <p>1. Introduction to international finance.</p> <p>2. Foreign exchange market and exchange rate.</p> <p>3. National Income Accounting and the Balance of Payments.</p> <p>4. Foreign derivative commodity market.</p> <p>5. Purchasing power parity.</p> <p>6. Interest rate parity.</p> <p>7. The International Monetary System.</p> <p>8. Open economics.</p> <p>9. Fixed Exchange Rates and Foreign Exchange Intervention.</p>
課程進度表	<p>In this one-semester course, we will cover many important aspects about International Finance; in particular, we will look at:</p> <p>- currencies and foreign exchange rates</p> <p>- Bid and Ask prices of exchange rates</p>

	<ul style="list-style-type: none"> - nominal exchange rate and real exchange rate - Purchasing Power Parity - Covered Interest Parity and the forward exchange rate - Glosten and Milgrom model on Bid/Ask prices of a currency <p>We shall also look at how a forward contract on foreign currency is traded and how to calculate the value of an outstanding forward contract</p>
教學方式與評量方法	<p>※課程學習目標，教學方式，評量方式</p> <p>-----</p> <p>國際收支與總體經濟,匯率與外匯市場工具，課堂講授，筆試 國際金融制度，分組討論，筆試 匯率與利率、物價，分組討論，作業 開放總體模型分析，課堂講授，筆試 匯率預測，課堂講授，作業</p>
指定用書	<p>書名：International Finance: Theory into Practice 作者：P. Sercu 書局：Princeton University Press 年份：2009 ISBN：978-0691136677 版本：</p>
參考書籍	Lecture notes will be given during lectures
教學軟體	Excel
課程規範	This course covers practical and important knowledge about foreign exchange trading; it is intended to be a blend of theory and practical applications. Students are required to focus on the the lectures and also get actively involved in the in-lecture activities, as well as invest time and efforts in a final group coursework assignment.