

泰山学院经济管理学院2021级金融工程

(新金融+财富管理方向) 专业本科

2023 ~ 2024学年第一学期

《金融工程学》试卷A答题纸

(答题纸共4页, 答题时间120分钟)

|                  |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |                          |                          |
|------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------|--------------------------|
| 注<br>意<br>事<br>项 | 1. 请严格按照题号在相应答题区域作答, 超出答题区域的答案无效; 在草稿纸、试卷上答题无效。禁止填涂答题纸四角的识别区。                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                          |                          |
|                  | 2. 答题前请先将姓名、学号填涂清楚。                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                          |                          |
|                  | 3. 客观题使用2B铅笔填涂; 修改时用橡皮擦干净。                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                          |                          |
|                  | 4. 保持卷面清洁, 不要装订、折叠、破损。                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |                          |                          |
| 填<br>涂           | 正确填涂:  错误填涂:      |                          |                          |
| 考<br>生<br>禁<br>填 | 缺考                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | 作弊                       | 违纪                       |
|                  | <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <input type="checkbox"/> | <input type="checkbox"/> |

| 学号(*必填项*) |     |     |     |     |     |     |     |     |     |     |
|-----------|-----|-----|-----|-----|-----|-----|-----|-----|-----|-----|
|           |     |     |     |     |     |     |     |     |     |     |
| [0]       | [0] | [0] | [0] | [0] | [0] | [0] | [0] | [0] | [0] | [0] |
| [1]       | [1] | [1] | [1] | [1] | [1] | [1] | [1] | [1] | [1] | [1] |
| [2]       | [2] | [2] | [2] | [2] | [2] | [2] | [2] | [2] | [2] | [2] |
| [3]       | [3] | [3] | [3] | [3] | [3] | [3] | [3] | [3] | [3] | [3] |
| [4]       | [4] | [4] | [4] | [4] | [4] | [4] | [4] | [4] | [4] | [4] |
| [5]       | [5] | [5] | [5] | [5] | [5] | [5] | [5] | [5] | [5] | [5] |
| [6]       | [6] | [6] | [6] | [6] | [6] | [6] | [6] | [6] | [6] | [6] |
| [7]       | [7] | [7] | [7] | [7] | [7] | [7] | [7] | [7] | [7] | [7] |
| [8]       | [8] | [8] | [8] | [8] | [8] | [8] | [8] | [8] | [8] | [8] |
| [9]       | [9] | [9] | [9] | [9] | [9] | [9] | [9] | [9] | [9] | [9] |

一、单选题 (每题1分, 共20分)

1. [A] [B] [C] [D]
2. [A] [B] [C] [D]
3. [A] [B] [C] [D]
4. [A] [B] [C] [D]
5. [A] [B] [C] [D]
6. [A] [B] [C] [D]
7. [A] [B] [C] [D]
8. [A] [B] [C] [D]
9. [A] [B] [C] [D]
10. [A] [B] [C] [D]
11. [A] [B] [C] [D]
12. [A] [B] [C] [D]
13. [A] [B] [C] [D]
14. [A] [B] [C] [D]
15. [A] [B] [C] [D]
16. [A] [B] [C] [D]
17. [A] [B] [C] [D]
18. [A] [B] [C] [D]
19. [A] [B] [C] [D]
20. [A] [B] [C] [D]

二、名词解释 (共20分)

1. (4分)

2. (4分)

3. (4分)

4. (4分)

5. (4分)

三、简答题 (共15分)

1. (7.5分)

2. (7.5分)



四、计算题（共45分）

1. (15分)

2. (15分)



3. (15分)

