



課 綱 Course Outline
經濟學系博士班

中文課程名稱 Course Name in Chinese	財務經濟學(一)				
英文課程名稱 Course Name in English	Financial Economics (I)				
科目代碼 Course Code	EC__72900	班 別 Degree	博士班 Ph. D.		
修別 Type	選修 Elective	學分數 Credit(s)	3.0	時 數 Hour(s)	3.0
先修課程 Prerequisite					
課程目標 Course Objectives					
Its purpose is to provide the foundations for study of modern financial economics. Concentration is on individuals' consumption and portfolio decisions under uncertainty and their implications for the valuation of securities.					
課程大綱 Course Outline					
1.Preferences Representation and Risk Aversion 2.Stochastic Dominance 3.Mathematics of the Portfolio Frontier 4.Two Fund Separation and Linear Valuation 5.Alloactive Efficiency and the Valuation of State Contingent Securities 6.Valuation of Complex Securities and Options with Preference Restrictions 7.Multiperiod Securities Markets Valuations by Arbitrage 8.Financial Markets with Differential Information 9.Econometric Issues in Testing the Capital Asset Pricing Model					
資源需求評估（師資專長之聘任、儀器設備的配合．．．等） Resources Required (e.g. qualifications and expertise, instrument and equipment, etc.)					
具財務經濟及數理經濟學方面專長之教授， 投影片教學儀器，電腦，文書處理軟體，資料統計分析軟體，圖書，期刊資料					
課程要求和教學方式之建議 Course Requirements and Suggested Teaching Methods					
授課，要求學生寫報告，期中考，期末考					
其他 Miscellaneous					