



課 綱 Course Outline
財務金融學系碩士班

中文課程名稱 Course Name in Chinese	財務計量經濟				
英文課程名稱 Course Name in English	Financial Econometrics				
科目代碼 Course Code	FIN_51500	班 別 Degree	碩士班 Master' s		
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					
<p>The class of Empirical Financial Economics is designed to provide the student with an introduction to the fields of Empirical Investment and Empirical Behavior Finance. Students pursuing a concentration in finance should view Empirical Financial Economics as an advanced course in Investments, Portfolio Management, financial markets and institutions. This class assumes no prior education in finance. It develops fundamental models of valuation and investment from first principles and applies them to problems of corporate and individual decision making. Topics covered portfolio theory and the trade-off between risk and return. It presents three asset pricing models, the Capital Asset Pricing Model, the Arbitrage Pricing Theory, the Three-Factor Model, and recent applications to the calculation of the firm's cost of capital. Students are introduced to the fundamental concepts of finance: the time value of money, portfolio theory and the determinants of expected security returns</p>					
系教育目標 Dept.' s Education Objectives					
1	培育具有理論背景之財金專業人才				
2	培育政府及企業所需之財務決策及管理人才				
3	培育具有金融研究能力之財金專業人				
系專業能力 Basic Learning Outcomes				課程目標與系專業能力相關性 Correlation between Course Objectives and Dept.' s Education Objectives	
A	具備財務金融的分析能				●
B	具備企業財務管理專業能力				●

C	具備英語閱讀溝通協調等能力	●
D	具備獨立研究之技能，以進行財金議題研究	●
E	具備個人投資理財能力	○
F	具備電腦程式運算及設計能力	●

圖示說明Illustration：● 高度相關 Highly correlated ○ 中度相關 Moderately correlated

課程大綱
Course Outline

1. Empirical Investment
2. Empirical Behavior Finance
3. Empirical Portfolio Management
4. Financial markets and institutions

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.)

教學設備包括個人電腦，及一般軟件如EXCEL，SAS等，投影機及錄放影機。

課程要求和教學方式之建議
Course Requirements and Suggested Teaching Methods

上述課程以電腦軟體為輔助工具，並做期中期末考，以做理論與實務之效。
報告及筆試。

其他
Miscellaneous