



課 綱 Course Outline  
企業管理學系博士班財務金融組

中文課程名稱 Course Name in Chinese	計量經濟學(三)-財務計量經濟				
英文課程名稱 Course Name in English	Econometrics III-Financial Empirical Economics				
科目代碼 Course Code	BM__78800	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					
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.					
系教育目標 Dept.'s Education Objectives					
1	培育具有財金議題研究能力之學者 Cultivation of research financial talents and academic researching potentials				
2	培育具有管理能力之金融專業人才 Cultivation of manage finances talents for Financial professionals				
3	培育具備當代財務金融理論與實證知識的教學人才 Good manner and professional ethics, understanding of the national financial theory and practice teaching capability				

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	具備企業管理理論的核心專業知識	●
B	具備邏輯思考與企業經營管理問題解決的能力	●
C	具備高階財務金融的分析能力	●
D	具備高階企業財務管理專業能力	●
E	具備英語閱讀溝通協調及教學之能力	○
F	具備前瞻開創新興議題之能力	○
G	具備金融創新之能力	○
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 institution		
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。		
其他 Miscellaneous		