



課 綱 Course Outline  
經濟學系博士班國際組

|  |   |                  |               |   |     |
|--|---|------------------|---------------|---|-----|
| 中文課程名稱<br>Course Name in Chinese   | 國際金融學(一)  |                  |               |   |     |
| 英文課程名稱<br>Course Name in English   | International Finance(I)  |                  |               |   |     |
| 科目代碼<br>Course Code  | EC_D0230  | 班 別<br>Degree    | 博士班<br>Ph. D. |   |     |
| 修別<br>Type   | 選修<br>Elective  | 學分數<br>Credit(s) | 3.0           | 時 數<br>Hour(s)  | 3.0 |
| 先修課程<br>Prerequisite   |   |                  |               |   |     |
| 課程目標<br>Course Objectives  |   |                  |               |   |     |
| This course is constructed to familiarize students with the skills of modern international finance theory and empirical evidences at the graduate level. Models are developed to explain exchange rate determination, prices in open economy, balance of payment, ...etc. In addition, a number of empirical methodologies in the topics are going to be introduced in the class. The course does need to use calculus and lots of linear algebra. |   |                  |               |   |     |
| 系教育目標<br>Dept.'s Education Objectives  |   |                  |               |   |     |
| 1  | 培育具獨立學術研究與專業能力之優秀經濟人才。<br>Foster potential talents with professional knowledge and empirical skills in economics.   |                  |               |   |     |
| 系專業能力<br>Basic Learning Outcomes   |   |                  |               | 課程目標與系專業能力相關性<br>Correlation between Course Objectives and Dept.'s Education Objectives |     |
| A  | 數理分析能力：通曉經濟學的高階理論技巧，應用數學與賽局解決經濟議題的能力<br>Mathematical analysis skills: Mastering in advanced application of mathematical theories and game theory in analyzing economic issues   |                  |               | ○   |     |
| B  | 實證經濟分析能力：通曉經濟學的高階實證技巧，善用資訊科技進行資訊蒐集、資料統計與計量分析。<br>Empirical analysis skills: Mastering in advanced application of statistics and econometrics in data collection and examination |                  |               |   |     |

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| C | 微觀經濟之闡釋能力：通曉高階個體經濟學相關的理論與應用<br>Microeconomic perspective: Thorough understanding of advanced microeconomic theories and relevant application                  |   |
| D | 宏觀經濟之闡釋能力：通曉高階總體經濟學相關的理論與應用<br>Macroeconomic perspective: Thorough understanding of advanced macroeconomic theories and relevant application                  | ○ |
| E | 樂活能力：具備適應現代社會的高階學養以及就業能力<br>Employment opportunities: Capabilities of advanced working on important policy and decision challenges in business and government |   |
| F | 溝通表達能力：思路清晰，有能力與人溝通並撰寫高階專業研究報告<br>Communication skills: Having a clear mind and profound ability in presenting advanced professional academic research        |   |

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

課程大綱  
Course Outline

Topic 1: Introduction  
Topic 2: Dynamics of Small Open Economies  
Topic 3: Real Exchange Rate and the Terms of Trade  
Topic 4: Money and Exchange Rates under Flexible Prices  
Topic 5: Nominal Price Rigidities: Empirical Facts and Basic Open-Economy Models  
Topic 6: Macro Models without Frictions  
Topic 7: Macro Models with Frictions  
Topic 8: The Monetary Model  
Topic 9: International Real Business Cycles  
Topic 10: Foreign Exchange Market Efficiency

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.)

The instructor should have a PhD degree in economics, and projector is required in the course

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

Teaching, presentation and writing a term paper is required in the course.

其他  
Miscellaneous

Foundations of International macroeconomics, 1996, by M. Obstfeld and K. Rogoff, Cambridge, MA: MIT Press (ISBN 0-262-15047-6), International Macroeconomics and Finance, 2001, by Nelson C. Mark, Malden, MA: Blackwell Publishers (ISBN 0-631-22287-1) & Exchange-Rate Dynamics, 2011, by M.D.D. Evans, Princeton, NJ: Princeton University Press (ISBN 978-0-691-15089-5).