



課 綱 Course Outline  
企業管理學系國際組

中文課程名稱 Course Name in Chinese	投資學				
英文課程名稱 Course Name in English	Investment				
科目代碼 Course Code	BM__M0380	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					
The class of Investments is designed to provide the student with an introduction to the fields of Investment and Behaviour Finance. Students pursuing a concentration in finance should view Investment as an advanced course in investments, Portfolio Management, financial markets and institutions.					
系教育目標 Dept.'s Education Objectives					
1	培養具國際觀之企業經理人。 Cultivating professional managers equipped with international perspective				
2	培養具資訊科技能力之專業經理人。 Cultivating professional managers equipped with IT management proficiency				
3	培養具人文素養之專業經理人。 Cultivating equipped with human culture professional managers				
4	培養理論與實務並重之專業經理人。 Cultivating business professionals with both theoretic expertise and practical experience				
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。 Core knowledge of theories related to business management			●	
B	具備邏輯思考與企業經營管理問題解決的能力。 Capability of logical thinking and problem solving to business management			●	

C	具備領導、溝通協調與團隊運作的能力。 Capability of leadership, communication, and collaboration	
D	具備國際觀以及外語溝通的能力。 Global perspective and capability of communication in foreign languages	●
E	具備資訊科技之妥善運用能力，以培育企業經營之運籌帷幄。 Capability of IT applications for business operations	
F	具備企業倫理以奠定經營觀念之認知與堅持。 Having recognition and persistence of business ethics	○

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

### 課程大綱 Course Outline

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 several 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

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.)

1. PhD in management or economical or accounting or Wealth tube related field。
2. LED projector。
3. IBM PC & software。

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

1. The class will be in a mixed lecture and discussion orientation.
2. The topics of the class will mainly follow the text book

### 其他 Miscellaneous

Miscellaneous

Suggested Readings:

1. Ang, A., R. Hodrick, Y. Xing, X. Zhang (2006), The Cross-Section of Volatility and Expected