



課 綱 Course Outline  
國際經濟研究所碩士班

中文課程名稱 Course Name in Chinese	財務計量經濟學				
英文課程名稱 Course Name in English	Financial Econometrics				
科目代碼 Course Code	IIE_54900	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	財務經濟學(二)。				
課程目標 Course Objectives					
介紹如何結合計量經濟學的知識與財務經濟學的理论，以分析財務金融之情勢，並解決有關的問題。					
課程大綱 Course Outline					
1、Firm Finance Models (1) Pro forma financial Statement Modeling (2) Using Financial Statement Models for Valuation (3) Financial Analysis of Leasing (4) The Financial Analysis of Leveraged Leases 2、Portfolio Models (1) Calculating the Variance-Covariance Matrix (2) Calculating Efficient Portfolios (3) Estimating Betas and the Security Market Line (4) Efficient Portfolios with Short Sale Restrictons 3、Option Pricing Models (1) The Binomial Option Pricing Model (2) The Log-normal Distribution (3) The Black-Scholes Model (4) Portfolio Insurance 4、Bonds and Duration (1) Duration and immunization (2) Calculating default-adjusted expected bond returns(a Markov model) (3) Duration and the cheapest-to-deliver on Treasury bill futures					
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.)					
課程要求和教學方式之建議 Course Requirements and Suggested Teaching Methods					
本課程以講授方式進行，輔以課堂討論。					

其他  
Miscellaneous