



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					
<p>1、Firm Finance Models</p> <p>(1) Pro forma financial Statement Modeling</p> <p>(2) Using Financial Statement Models for Valuation</p> <p>(3) Financial Analysis of Leasing</p> <p>(4) The Financial Analysis of Leveraged Leases</p> <p>2、Portfolio Models</p> <p>(1) Calculating the Variance-Covariance Matrix</p> <p>(2) Calculating Efficient Portfolios</p> <p>(3) Estimating Betas and the Security Market Line</p> <p>(4) Efficient Portfolios with Short Sale Restrictons</p> <p>3、Option Pricing Models</p> <p>(1) The Binomial Option Pricing Model</p> <p>(2) The Log-normal Distribution</p> <p>(3) The Black-Scholes Model</p> <p>(4) Portfolio Insurance</p> <p>4、Bonds and Duration</p> <p>(1) Duration and immunization</p> <p>(2) Calculating default-adjusted expected bond returns(a Markov model)</p> <p>(3) Duration and the cheapest-to-deliver on Treasury bill futures</p>					
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