



課 綱 Course Outline
國際經濟研究所碩士班

中文課程名稱 Course Name in Chinese	財務實證方法				
英文課程名稱 Course Name in English	Empirical Methods in Finance				
科目代碼 Course Code	IIE_57500	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	none				
課程目標 Course Objectives					
本課程目的是介紹有關財務實證的最新研究方向，課程目標是建立學生從事財務實證的研究基礎					
課程大綱 Course Outline					
1、Basic Characteristics of Financial Time Series (1) Asset prices, returns, and volatilities (2) Distribution of asset returns 2、Predictability of Asset Returns (1) Testing for random walk (2) Recent empirical evidences 3、Non-Linear Models in Finance (1) Martingales, random walks, and non-linearity (2) Threshold autoregressive models (TAR) (3) Smooth transition autoregressive models (STAR) 4、Modeling Market Volatility (1) Stochastic volatility models (2) Regime-switching model for volatility 5、Artificial Neural Networks (ANNs) in Finance (1) ANNs and statistic models (2) ANNs implementation and interpretation (3) Financial applications					
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					

