



# 課 綱 Course Outline

## 企業管理學系博士班

中文課程名稱 Course Name in Chinese	計量經濟學(三)-財務計量經濟				
英文課程名稱 Course Name in English	Econometrics III-Financial Empirical Economics				
科目代碼 Course Code	BM__78800	班 別 Degree	博士班 Ph. D.		
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 Empirical Financial Economics is designed to provide the student with an introduction to the fields of Empirical Investment and Empirical Behavior Finance. Students pursuing a concentration in finance should view Empirical Financial Economics as an advanced course in Investments, Portfolio Management, financial markets and institutions. 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 three 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.					
課程大綱 Course Outline					
1. Empirical Investment 2. Empirical Behavior Finance 3. Empirical Portfolio Management 4. Financial markets and institution					
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.)					
教學設備包括個人電腦，及一般軟件如EXCEL，SAS等，投影機及錄放影機。					
課程要求和教學方式之建議 Course Requirements and Suggested Teaching Methods					
上述課程以電腦軟體為輔助工具，並做期中期末考，以做理論與實務之效。					
其他					

Miscellaneous