Please consult Intellectual Property Rights before making a photocopy. Please use the textbook of copyrighted edition.

## ②國玄東華大學

# 教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	投資評估與實質	選擇權			學年/學期 Academic Year/Semester			
課程名稱(英文) Course Name in English	Investment Evaluation and Real Options							
科目代碼 Course Code	BM84500	系級 Department & Year	博士	開課單位 Course-Offering Department	企業管理學系			
修別 Type	選修 Elective	學分數/時 Credit(s)/Hou		;	3.0/3.0			
授課教師 Instructor	/林達榮							
先修課程 Prerequisite								

## 課程描述 Course Description

#### 課程描繪:

- 1. 理論與學術論文導讀
- 2. Steps by Steps 訓練學術論文撰寫
- 3. 投資決策評估之論文撰寫技巧訓練

## 課程目標:

- 1. 傳統投資評估與實質選擇權等方法之簡介
- 2. 相關學術論文導讀
- 3. 模型開發與論文撰寫訓練
- 4. 研討會論文投稿與期刊論文撰寫協助

### 課程目標 Course Objectives

傳統投資學以教授金融投資為主要目標,對於實體資本投資卻付之關如,本課程除介紹在資本投資之各種傳統評估方法外,亦將引入動態評估理論,例如狀況分析、敏感性分析、決策樹分析、及模擬分析,最後,我們將介紹以選擇權定價理論為基礎的現代投資評估理論。同學在修習完本課程之後,將具有資本計畫評估與決策之基本概念

	条專業能力 Basic Learning Outcomes	深程目標與系專業能 力相關性 Correlation between Course Objectives and Dept.'s Education Objectives
A	具備國際企業管理之知識與能力。Students will have basic knowledge of international business.	0
В	具備邏輯思考、問題分析與解決之能力。Students will be able to identify, analyze and solve business problems with logical thinking.	•
С	具備溝通協調與團隊合作之能力。Students will be able to demonstrate effective communication, coordination and teamwork skills.	0
D	具備國際觀及外語溝通之能力。Students will be able to communicate in foreign languages and have an awareness on global and cultural diversity issues.	0
Е	具備創新、創業之思維與能力。To build a the concept and ability for innovation and entrepreneurship.	•
F	具備服務設計與產業分析之能力。Students will be able to demonstrate the abilities for service design and industry analysis.	•
G	具備國際企業倫理之素養。Students will be able to identify and understand the importance of ethical decision making for international business	0
		1 . 1

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

		授課進	度表	Teachin	g Sched	ule & C	ontent				
週次Week	內容 Subject/Topics								備註Remarks		
1	Introduction (09/21)								教學大綱/課程進度說明		
2	Basic Investment Theorem (I) (09/28)							個人編修講義			
3	Basic Investment Theorem (II)(10/05)							個人編修講義			
4	Portfolio and Real Options (I) (10/12)								個人編修講義		
5	Portfolio and Real Options (II) (10/19)								個人編修講義		
6	Static and Dynamic Evaluation Approach (I) (10/26)								個人編	個人編修講義	
7	Static and Dynamic Evaluation Approach (II) (11/02)								個人編修講		
8	Mid Term Report (I) (11/09)								前期課程整理(1)		
9	期中考試週 Midterm Exam Mid Term Report (II) (11/16)								前期課程整理(2)		
10	SPORT DAY (11/23) NO CLASS										
11	Paper Reading (I) TBA (11/30)										
12	Paper Reading (II) TBA (12/07)										
13	No Class (12/14)								該日課程改至12/02(六) PM 2-PM 5專業演講 (TBA)		
14	Final Term Paper (I) (12/21)								研究模型探討(1)		
15	Final Term Paper (II) (12/28)								研究模型探討(2)		
16	Final Term Paper (III) (01/04)								研究模型探討(3)		
17	Final Term Paper (IV) (01/11)								研究模型探討(4)		
18	期末考試週 Final Exam (01/18) Lecture Conclusion								3000 字研討會論文投稿		
		教	學策	略 Tea	aching (	Strateg	ies				
✓ 課堂講	授 Lecture	<b>✓</b>	] 分組討	論Group	Discus	sion		觀實習	Field T	rip	
其他Mi	scellaneous:										
		學期成績計	算及多元	評量方式	式 Gradi	ng & As	sessmen	ts			
配分項目 Items		配分比例 Percentage	多元評量方式 Assess								
			測驗會考	實作觀察	口頭 發表	專題 研究	創作 展演	卷宗 評量	證照檢定	其他	
平時成績 General Performance		20%			~					缺席達1/3, 平時成 績以零分計算.	
期中考成績 Midterm Exam		30%		~	~	~	~			期中個人書面報告 30%	
期末考成績 Final Exam		50%		~	~	<b>~</b>	~			期末Term Paper提 交50%	
作業成績 Homework and/or Assignments											
其他 Miscellaneous ()											

#### 評量方式補充說明

## Grading & Assessments Supplemental instructions

#### 評量方式

- 1. 上課互動20%
- 2. 導讀理解30%
- 3. term paper 創意與思考25%
- 4. term paper 撰寫與完成25%

### 教科書與參考書目(書名、作者、書局、代理商、說明)

Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)

#### 個人編修講義

#### 參考書籍

Brief Calculus and Its Application, 13 ed., Goldstein/Lay/Schneider/Asmar, Pearson, 2018. Finance in Continuous Time: A Primer, Shimko, Kolb Pub. 1992.

Investment Under Uncertainty, Dixit/Pindyck, Princeton, 1994.

Real Options, Copeland/Antikarov, Terere, 2001.

## 課程教材網址(教師個人網址請列在本校內之網址)

Teaching Aids & Teacher's Website (Personal website can be listed here.)

http://faculty.ndhu.edu.tw/~tyrone/index3.htm

## 其他補充說明(Supplemental instructions)

依修課同學的背景,全程導讀與協助term paper撰寫