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## ②國玄東華大學

# 教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	財務經濟學(三)	)		學年/學期 Academic Year/Se	102/1			
課程名稱(英文) Course Name in English	Financial Economics(III)							
科目代碼 Course Code	IIE_59900	系級 Department 碩士 & Year		開課單位 Course-Offering Department		經濟學系		
修別 Type	選修 Elective	學分數/時 Credit(s)/Hou		3.0/3.0				
授課教師 Instructor	/蕭朝興							
先修課程 Prerequisite								

#### 課程描述 Course Description

The class is designed to provide the students with modeling and empirical reviews to the fields of Investments and Behavior Finance. This course requires participating students to read numerous papers, to be familiar with the motivations and methodology beyond those papers. Mort importantly, they are required to use Power-points to present their understands to other students and me and convince all of us why their papers are important. Students pursuing a concentration in Finance should view Behavior Finance as an advanced course in Investments, Portfolio Management, Financial Markets and Institutions.

#### 課程目標 Course Objectives

The class of Financial Economics is designed to provide the student with an introduction to the fields of Investment and Behavior Finance. Students pursuing a concentration in finance shouldview Financial Economics as an advanced course in investments, Portfolio Management, financial markets and institutions.

週次Week

	条專業能力 Basic Learning Outcomes	課程目標與系專業能 力相關性 Correlation between Course Objectives and Dept.'s Education Objectives
A	數理分析能力:通曉經濟學的理論技巧,應用數學與賽局解決經濟議題的能力。Mathematical analysis skills: Mastering in application of mathematical theories and game theory in analyzing economic issues	0
В	實證經濟分析能力:通曉經濟學的實證技巧,善用資訊科技進行資訊蒐集、資料統計與計量分析。Empirical analysis skills: Mastering in application of statistics and econometrics in data collection and examination	
С	微觀經濟之闡釋能力:通曉個體經濟學相關的理論與應用。Microeconomic perspective: Thorough understanding of microeconomic theories and relevant application	0
D	宏觀經濟之闡釋能力:通曉總體經濟學相關的理論與應用。Macroeconomic perspective: Thorough understanding of macroeconomic theories and relevant application	
Е	樂活能力:具備適應現代社會的學養以及就業能力。Employment opportunities: Capabilities of working on important policy and decision challenges in business and governmen	0
F	溝通表達能力:思路清晰,有能力與人溝通並撰寫專業研究報告。Communication skills: Having a clear mind and capability in writing a professional academic report	
圖示	說明Illustration : ● 高度相關 Highly correlated ○中度相關 Moderately co	orrelated

授課進度表 Teaching Schedule & Content

備註Remarks

內容 Subject/Topics

1	No class										
	Daniel, K. and	S. Titman (19	97). Ev	idence	on the	Charact	eristic	s of			
2	Cross Sectional 52, 1-33										
3	Chan, L.K.C., Y. Hamao, and J. Lakonishok (1991), Fundamentals and Returns in Japan, The Journal of Finance, 46,1739-1764  Fama, E.F. and K.R. French (1995), Size and Book-to-Market Factors										
4	Fama, E.F. and in Earnings and							ors			
5	DeBondt, W.F.M. Overreact? The					ock Mar	ket				
6	Fama, E. F. and International E										
7	Rao, R.P., R. A Stock Returns: Economics and B										
8	(1) Cai, J. (1997), Glamour and Value Strategies on the Tokyo and Stock Exchange, Journal of Business finance and Accounting, 24,										
9	Kim, K. and Rhe from the Tokyo										
10	Chan, K. C. and Characteristics 46, 1467-1984	of Small and	l Large	Firms,	The Jou	rnal of					
11	Dechow, P. and Strategies: Tes Financial Econor	ts of Naïve E	Expectat					ent			
12	Ball, R. and S. Implications for in Returns, Jou	r Tests of Ma rnal of Finar	rket Ef cial Ec	ficienc conomics	y and S , 25, 5	erial C 1-74	orrelat	ion			
13	Lakonishok, J., of Institutiona Economics, 32,	l Investors o 23-43	n Stock	Prices	, Journ	al of F	inancia	1			
14	Chan, L.K.C. (1) of Business, 61		Contrar	ian Inv	estment	Strate	gy, Jou	ırnal			
15	Chan, L.K.C., N Strategies, The	Journal of F	inance,	51, 16	81-1713						
16	Dvorak, T. (200 advantage? Evide 839.							' -			
17	Grinblatt, M. a Performance of Data Set, Journa	Various Inves	stor Typ	oes: A s	tudy of						
18	Anand, A., Chak on the evolution by informed unit	n of liquidit	y: Choi	ce of m	arket v	ersus 1	imit or	ders			
		教	學策	略 Tea	aching S	Strateg	ies				
✓ 課堂講	授 Lecture	<b>✓</b>	分組討	論Group				觀實習	Field Tr	rip	
其他Mi	scellaneous:										
		學期成績計算	草及多元	評量方式	₹ Gradi	ng & As	sessmen	ts			
西面	2分項目	配分比例	m) = i	יי בלא			量方式 A				
	Items	Percentage	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(含 General Per (Attendance	rformance	100%			<b>~</b>	<b>~</b>					
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期中考成績 Midterm Exam									
期末考成績 Final Exam									
作業成績 Homework and/or Assignments									
其他 Miscellaneous									
評量方式補充說明									
Grading & Assessments Supplemental instructions									
Paper presentations (100%)									
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.)									

### 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.)

Lecture notes can be found by logging in a Gmail account with information as follows: Account name: ndhu.finance.chiao@gmail.com. Password: investment8035. Directory: 與我共享→In-campus Teaching→Empirical financial economics

其他補充說明(Supplemental instructions)