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②国玄東華大學

教學計劃表 Syllabus

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	S稱(中文) ne in Chinese	國際金融學(一	-)		學年/學期 Academic Year/Sem	ester	102/2				
	名稱(英文) me in English	International Finance (I)									
	目代碼 rse Code	EC73500	系級 Department & Year	博士	開課單位 Course-Offering Department		經濟學系				
	修別 Type	選修 Elective	0/3.0	3.0							
	課教師 tructor	/張銘仁									
	修課程 equisite										
		課	程描述 Cours	e Descri	ption						
This course is constructed to familiarize students with the skills of modern international finance theory and empirical evidences at the graduate level. Models are developed to explain exchange rate determination, prices in open economy, balance of payment,…etc. In addition, a number of empirical methodologies in the topics are going to be introduced in the class. ##################################											
		w _k	,								
為本系博士政	圧核心課題,係本	系博士班選修課:	程之一。								
						加	们口栖的 么声坐处				
	Cor	程目標與系專業能 力相關性 relation betweer urse Objectives									
		and Dept.'s Education Objectives									
數理分 A analys in ana		\circ									
實證經 B 析。Em econom											
C 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 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:											
Thorou		0									
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 government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:											
溝通表 F Having resear											
圖示說明Illustration :● 高度相關 Highly correlated ○中度相關 Moderately correlated											
週次Week	eek 内容 Subject/Topics						備註Remarks				
1	Introduction										
2	A small open ec	conomy (Ormaech									
3	A small open ec	conomy (Ormaech									

4	A two-country model (Ch.10, Obstfeld and Rogoff, 1996)										
5	A two-country model (Ch.10, Obstfeld and Rogoff, 1996)										
6	Some empirical evidence (Mark, 2001)										
7	No class										
8	presentation &										
9	presentation & discussion										
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18	presentation &	presentation & discussion									
		教	學策	略 Tea	aching S	Strategi	ies				
課堂講授 Lecture 分組討論Group Discussion 參觀實習 Field Trip											
其他Mis	其他Miscellaneous:										
		學期成績計算	草及多元	評量方式	t Gradi	ng & As	sessmen	ts			
	分項目	配分比例 Percentage 測驗 實作 口頭 專題 創作 卷宗									
Items		Percentage	創版 會考	觀察	發表	研究	展演	· 苍示 評量	證照 檢定	其他 	
平時成績 General Performance		30%			~						
期中考成績 Midterm Exam		30%			>						
期末考成績 Final Exam		35%				~					
作業成績 Homework and/or Assignments											
其他 Miscellaneous (particiaption)		5%									
		Crading 9 A	評	量方式和	甫充說明		ruotio-	0			

Grading & Assessments Supplemental instructions

The course grade will be based on 2 presentations and a term-paper. (5% participation rate \pm 30% present I \pm 30% present II \pm 35% a final term

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.)

Foundations of International macroeconomics, 1996, by M. Obstfeld and K. Rogoff, Cambridge, MA: MIT Press (ISBN 0-262-15047-6) & International Macroeconomics and Finance: Theory and Econometric Methods, 2001, by N.C. Mark Hoboken, NJ: Blackwell Publishers (ISBN 063122288X).

其他補充說明(Supplemental instructions)

Section 2: Exchange Rate Forecasting

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Section 3: Real Exchange Rate Persistence or PPP Puzzle

- [1] Baba, C., (2007) "Price Dispersion across and within Countries: The Case of Japan and Korea," Journal of the Japanese & International Economies 21, 237-259.
- [2] Baum, C.F., J.T. Barkoulas and M. Caglayan, (2001) "Nonlinear Adjustment to Purchasing Power Parity in the Post-Bretton Woods Era," Journal of International Money & Finance 20, 379-399.
- [3] Broda, C. and D.E. Weinstein, (2008) "Understanding International Price Differences Using Barcode Data," Working Paper, Columbia University.
- [4] Chaudhuri, K. and J. Sheen, (2004) "Purchasing Power Parity across States and Goods within Australia," Economic Record 80, 314-329.
- [5] Choi, C.-Y., N.C. Mark and D. Sul, (2006) "Unbiased Estimation of the Half-Life to PPP Convergence in Panel Data," Journal of Money, Credit & Banking 38, 921 938.
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Section 3: Real Exchange Rate Dynamics

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