

 國立東華大學  
教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	進階專題研討(一)		學年/學期 Academic Year/Semester	103/1	
課程名稱(英文) Course Name in English	Seminar on Advanced Topics I				
科目代碼 Course Code	FIN_52640	系級 Department & Year	碩士	開課單位 Course-Offering Department	財務金融學系
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)	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. Most 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					
This course focuses on the latest financial issues framed on the financial theory and empirical evidence. This course provides current and frontline subjects about financial analysis and problems.					
圖示說明Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated					
授課進度表 Teaching Schedule & Content					
週次Week	內容 Subject/Topics			備註Remarks	
1	No class.				
2	Fama, Eugene F., and Kenneth R. French, 1998. Value Versus Growth: The International Evidence, The Journal of Finance 53, 1975-1999.				
3	Fama, Eugene F., and Kenneth R. French, 2008. Average returns, BM, and share issues. Journal of Finance 63, 427-65.				
4	Amihud, Yakov, 2002. Illiquidity and stock returns: Cross-section and time-series effects. Journal of Financial Markets 5, 31-56.				
5	Cooper, Michael, 1999. Filter rules based on price and volume in individual security overreaction. Review of Financial Studies 12, 901-935.				
6	Lo, Andrew, and Jiang Wang, 2006. Trading volume: Implications of an intertemporal capital asset pricing model. Journal of Finance 61, 2805-2840.				
7	Statman, Meir, Steven Thorley, and Keith Vorkink. 2006. Investor overconfidence and trading volume. Review of Financial Studies 19, 1531-1565.				
8	Barber, Brad M. and Terrance Odean, 2008. All that glitter: The effect of attention and news on the buying behavior of individual and institutional investors. Review of Financial Studies 21, 785-818.				

9	Avramov, Doron, Tarun Chordia, and Amit Goyal. 2006. Liquidity and autocorrelations in individual stock return. Journal of Finance 61, 2365-2394.	
10	Lee, Charles M.C. and Bhaskaran Swaminathan, 2000. Price momentum and trading volume. Journal of Finance 55, 2017-2069.	
11	Cooper, Michael J., Roberto C. Gutierrez Jr., and Allaudeen Hameed, 2004. Market States and Momentum. Journal of Finance 59, 1345 - 1365.	
12	Gervais, Simon, Ron Kaniel, Dan H. Mingelgrin, 2001. The High Volume Return Premium. Journal of Finance 56, 877 - 919.	
13	Kaniel, Ron, Arzu Ozoguz, and Laura Starks. 2012. The High Volume Return Premium: Cross-Country Evidence, Journal of Financial Economics 103, 255 - 279.	
14	Fang, Lily and Joel Peress, 2009. Media Coverage and the Cross-section of Stock Returns. Journal of Finance 64, 2023-2052.	
15	Ang, Andrew, Robert J. Hodrick, Yuhang Xing, and Xiaoyan Zhang, 2006. The Cross-Section of Volatility and Expected Returns. Journal of Finance 61, 259 - 299. Ang, Andrew, Robert J. Hodrick, Yuhang Xing, and Xiaoyan Zhang, 2009. High Idiosyncratic Volatility and Low Returns: International and Further U.S. Evidence. Journal of Financial Economics 91, 1 - 23.	
16	Grinblatt, M., Moskowitz, T., 2004. Predicting stock price movements from past returns: the role of consistency and tax-loss selling. Journal of Financial Economics 71, 541 - 579.	
17	Baker, Malcolm and Jeffrey Wurgler, 2006. Investor Sentiment and the Cross-Section of Stock Returns. Journal of Finance 61, 1645-1680.	
18	Final Presentation	

教 學 策 略 Teaching Strategies

- 課堂講授 Lecture     
 分組討論 Group Discussion     
 參觀實習 Field Trip  
 其他 Miscellaneous:

學期成績計算及多元評量方式 Grading & Assessments

配分項目 Items	配分比例 Percentage	多元評量方式 Assessments							
		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									
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 (Presentation)	100%								

評量方式補充說明

Grading & Assessments Supplemental instructions

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.)

Concurrent journal papers published on Journal of Finance, Journal of Financial Economics, and Review of Financial Studies.

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.)

Students can download all papers from on-line journals.

其他補充說明 (Supplemental instructions)