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②图玄束華大學

教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	進階專題研討(-	-)		學年/學期 Academic Year/Se	103/1				
課程名稱(英文) Course Name in English	Seminar on Adv	Seminar on Advanced Topics (I)							
科目代碼 Course Code	BM83500	系級 Department 博士 & Year		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	/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

在財務金融理論與實證分析中,選取新興的、重要的並且合乎時宜的議題,作有系統的介紹及研究,期望能對當前最新穎的及尖端的財務議題進行研討及開發。一方面強化學生在財務金融理論與實證分析上的能力,另一方面則能配合專任與訪問老師的專長,維持教學上的彈性。

	系專業能力 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	具備企業管理理論的核心專業知識	•
В	具備邏輯思考與企業經營管理問題解決的能力	•
С	具備高階財務金融的分析能力	•
D	具備高階企業財務管理專業能力	•
Е	具備英語閱讀溝通協調及教學之能力	0
F	具備前瞻開創新興議題之能力	•
G	具備金融創新之能	•

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.											
	Amihud, Yakov,					s: Cros	s-secti	on				
4	and time-series	effects. Jou	ırnal ot	f Financ	cial Mar	kets 5,	31-56.					
5	Cooper, Michael individual secu 901-935.				_							
6												
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, autocorrelation 2365-2394.				-	_						
10	Lee, Charles M. and trading vol	ume. Journal	of Fina	ance 55,	2017-2	069.						
11	Cooper, Michael 2004. Market St 1365.							eed,				
12	Gervais, Simon, Volume Return P						High					
13	Kaniel, Ron, Ar Return Premium: Economics 103,	Cross-Countr						me				
14	Fang Lily and Ioal Paress 2000 Media Coverage and the Cross-											
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.											
16	Grinblatt, M., movements from selling. Journa	past returns:	the ro	ole of o	consiste	ncy and		SS				
17	Baker, Malcolm the Cross-Secti 1680.	and Jeffrey V	Vurgler,	2006.	Investo	r Senti						
18	Final Presentat	ion										
		教	學策	略 Te	aching S	Strateg	ies					
世			公組計	会Groun	Discuss	eion.		相害羽	Field T	rin		
	scellaneous:] 2/ % 11.01	um oi oup	Discuss	,1011		形 兵 日	riciu i	Пр		
		學期成績計	算及多元	評量方式	弋 Gradi	ng & As	sessmen	ts				
西西		配分比例					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 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)