請尊重智慧財產權，合法影印資料並使用正版教科書。
Please consult Intellectual Property Rights before making a photocopy. Please use the textbook of copyrighted edition.

國立東華大學

教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	隨機過程與決策研究			學年/學期 Academic Year/Semester	103/2
課程名稱(英文) Course Name in English	Stochastic process and decision making				
科目代碼 Course Code	BM__77700	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/時間 Credit(s)/Hour(s)	3.0/3.0		
授課教師 Instructor	/林達榮				
先修課程 Prerequisite					

課程描述 Course Description

1.學習隨機過程理論與實務應用之基本知識
2.利用不確定隨機過程結合相關決策科學之研究議題進行分析
3.利用實際step by step完成數理模型建構並撰寫小論文投稿研討會或學術期刊為宗

課程目標 Course Objectives

This course considers optimal stochastic decision processes from the viewpoint of stochastic programming. It focuses on theoretical properties and on approximate or numerical solution techniques for time-dependent optimization problems with random parameters (multistage stochastic programs, optimal stochastic decision processes). Methods for finding approximate solutions of probabilistic and expected cost based deterministic substitute problems are presented. Besides theoretical and numerical considerations, the proceedings volume contains selected refereed papers on many practical applications to economics and engineering: risk, risk management, portfolio management, finance, insurance-matters and control of robots.

	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	具備國際企業管理之知識與能力。Students will have basic knowledge of international business.	○
B	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.	●
C	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.	○
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.	○
E	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.	○

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	02/28國定假日連休放假	02/27(停課)

2	課程綱要說明/隨機過程原理(導讀一)	03/06(上課6H)
3	隨機過程原理(導讀二)	03/13 提前至03/06上
4	隨機過程原理(導讀三)	03/20(上課6H)
5	隨機過程原理(導讀四)	03/27 提前至03/20上課
6	民族掃墓節連休	04/03(停課)
7	期刊論文(導讀一)/TBA	04/10(上課6H)
8	期刊論文(導讀二)/TBA	04/17 提前至04/10上課
9	期刊論文(導讀三)/TBA 期中考試週 Midterm Exam	04/24(上課6H)
10	決策科學模型建構(一	05/01 提前至04/24上課
11	決策科學模型建構(二	05/08(上課6H
12	決策科學模型建構(三)	05/15 提前至05/08上課
13	隨機過程與決策應用Term Paper討論與撰寫(一	05/22(上課6H)
14	隨機過程與決策應用Term Paper討論與撰寫(二)	05/29 提前至05/22上
15	調課 隨機過程與決策應用Term Paper討論與撰寫(三)	06/05停課 (調課至06/12)
16	隨機過程與決策應用Term Paper討論與撰寫(四)	06/12(上課6H)
17	端午節假	06/19(停課)
18	期末考試週 Final Exam 提交期末報告	06/26(3H)

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(含出缺席) General Performance (Attendance Record)	30%			✓	✓				
期中考成績 Midterm Exam	30%			✓	✓				
期末考成績 Final Exam	40%		✓	✓	✓				
作業成績 Homework and/or Assignments									
其他 Miscellaneous (_____)									

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.)
1.自編講義/TBA 2.Journal Paper/TBA
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/index.html
其他補充說明 (Supplemental instructions)