② 国立東華大學 教學計劃表 Syllabus

		727	一町町八	Oy I	Tabus							
	名稱(中文) me in Chinese	進階專題研討(·	-)		學年/學期 Academic Year/Se	104/1						
	名稱(英文) ume in English	Seminar on Advanced Topics I										
	十目代碼 rse Code	FIN_52640	則	財務金融學系								
	修別 Type	選修 Elective	.0/3.0)/3.0								
	と課教師 structor	/蕭朝興										
	た修課程 requisite											
		課	程描述 Cours	e Descri	ption							
papers, to be familiar with the motivations and methodology beyond those papers. More importantly, they are required to use Power-points to present their understanding 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 Cour	se Objec	tives							
					the financial theor about financial and							
圖示說明I	llustration :	● 高度相關 Hi	ghly correla	ated 🔿	中度相關 Moderatel	y corre	lated					
		授課進	度 表 Teachin	g Schedu	le & Content							
週次Week		備註Remarks										
1	No class											
2	The Internation	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 presentat	Final presentation									
		教	學 策	略 Te	aching	Strategi	ies		1		
□課堂講授 Lecture											
		學期成績計算	算及多元	:評量方:	式 Gradi	ng & As	sessmer	its			
	記分項目	配分比例				多元評量	量方式 A	ssessme	nts		
E	Items	Percentage	測驗 會考	實作 觀察	口頭 發表	專題 研究	創作 展演	卷宗	證照 檢定	其他	
平時成績(含出缺席) General Performance (Attendance Record)		10%	₽ ^ 7		72 12			U I			
期中考成績 Midterm Exam											
期末考成績 Final Exam		90%			~						
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.)

All listed academic papers.

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.)

其他補充說明(Supplemental instructions)