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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	財務金融研究方	法		學年/學期 Academic Year/Semester		105/1			
課程名稱(英文) Course Name in English	Seminar in Finance Research Methodology								
科目代碼 Course Code	BM82300	系級 Department 博士 & Year		開課單位 Course-Offering Department	企業管理學系				
修別 Type	必修 Required	學分數/時 Credit(s)/Hou		3.0/3.0					
授課教師 Instructor	/林金龍/蕭朝興/呂進瑞								
先修課程 Prerequisite									

## 課程描述 Course Description

This is the first part of the course on the research methods in finance. There are five lectures where I shall cover two important topics: event study analysis and matching theory. The first topic assesses the impact of some particular event on the target variables before and after the event. Obviously, the target variables are in time-series context. The second topic estimates the causal treatment effect where cross sectional data are involved. Both are extremely important and useful methods frequently used in finance and economic studies. They both involve, of course, some econometric theory but the core theory are not too difficult to learn. I emphasize their usefulness and focus on the implementation and applications. To achieve this goal, I shall also cover related statistical package which is \textit{R} in this course. \textit{R} is a powerful and free statistical packages that contains quite a few useful libraries on event study and matching. It can be downloaded from \textit{http://www.r-project.org}. Students are required to write an empirical project using either one of the two methods. There is no textbook for this course.

## 課程目標 Course Objectives

本課程主要介紹進行金融議題研究時的基本工具,例如研究設計、資料庫使用、研究與實證方法、寫作方式等。主要的議題內容涵蓋三個領域:行為財務、財務工程、財務分析景氣預測等。藉由相關領域的文獻探討各議題的研究方式與寫作技巧、理論架構與資料利用、以及實際進行研究議題設計與撰寫來學習研究的進行方式。期許學生能學習如何撰寫研究論文及論文審閱意目。

	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	E 具備英語閱讀溝通協調及教學之能力									0		
F	具備前	前瞻開創新興議題之能力									0	
G	具備金	融創新之能力	0									
圖示	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	週次Week 內容 Subject/Topics									1	精註Remarks	
	1 Event study (I): Lin											
	2	Event study (II): Lin										
	3	Matching (I): L	in									
	4	Matching (II):	lin									
	5	Lab work: Lin										
	6	特徵值與橫截面	股票報酬: Chi	ao								
	7	三因子之時間序	列解釋能力:(	Chiao								
	8	動能策略、52周	高點策略: Chi	ao								
	9	四因子模型: Chi	ao									
1	0	好股票不等於好打	殳資: Chiao									
1	1	分析師也會系統性	生地誤判: Chia	10								
1	2	衡量基金績效的研	开究方法:Lu									
1	3	評估基金經理人能	走力的方法: Lu	1								
1	4	基金績效與經理人	人能力之關聯:	Lu								
1	5	測量基金經理人言	平估持股異質風	.險能力:	Lu							
1	6	區分基金經理人言	平估持股績效能	カ:Lu								
1	7	基金經理人能力的	内持續性及預測	性之研究	究方法:	Lu						
1	8	期末考試週 Fina	l Exam: Lin									
			教	學策	略 Tea	aching S	Strategi	ies				
<b>✓</b>	課堂講	授 Lecture		分組討	論Group	Discuss	sion		觀實習	Field T	rip	
<b>√</b> ;	其他Mi	scellaneous:										
			學期成績計算	草及多元	評量方式	t Gradi	ng & As	sessmen	ts			
	學期成績計算及多元評量方式 Grading & Assessments											
Items     Percentage     測驗 會考     實作 口頭 發表     專題 創作 卷宗 證照 供他							其他					
Gener	平時成績(含出缺席) General Performance (Attendance Record)											
期中和	考成績	Midterm Exam										
期末	考成績	Final Exam										

作業成績 Homework and/or Assignments										
其他 Miscellaneous										
評量方式補充說明 Grading & Assessments Supplemental instructions										
3人合授, 每人評分比率各佔1/3,評分方式如下: 林:作業 10%, project report 20% 蕭:第一次授課時說明 呂:上台報告及小考各佔50% 教科書與參考書目(書名、作者、書局、代理商、說明)										
教行音典参考音は(音石・作名・音句・代耳周・記句) Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)										
No textbook Assigned 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.)										
faculty.ndhu.edu.tw/~jlin										
其他補充說明(Supplemental instructions)										