



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	投資學	學年/學期 Academic Year/Semester	105/2
課程名稱(英文) Course Name in English	Investment		
科目代碼 Course Code	BM_75300	系級 Department & Year	博士 Course-Offering Department
修別 Type	必修 Required	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			
<p>This class assumes no prior education in finance. It develops fundamental models of valuation and investment from first principles and applies them to problems of corporate and individual decision making. Topics covered portfolio theory and the trade-off between risk and return. It presents several asset pricing models, the Capital Asset Pricing Model, the Arbitrage Pricing Theory, the Three-Factor Model, and recent applications to the calculation of the firm's cost of capital. Students are introduced to the fundamental concepts of finance: the time value of money, portfolio theory and the determinants of expected security returns.</p>			
課程目標 Course Objectives			
<p>研習企業在全球競爭、全面品管，提昇生產力之環境下，人力資源所扮演之角色，人力資源管理功能之轉變，及其與企業經營之關係。</p>			
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	●	
B	具備邏輯思考與企業經營管理問題解決的能力	●	
C	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	●	
E	具備英語閱讀溝通協調及教學之能力	●	
F	具備前瞻開創新興議題之能力	●	
G	具備金融創新之能力	●	
<p>圖示說明Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated</p>			
授課進度表 Teaching Schedule & Content			
週次Week	內容 Subject/Topics	備註Remarks	
1	Lakonishok, Josef, Andrei Shleifer, and Robert W. Vishny. 1994. Contrarian Investment, Extrapolation, and Risk. Journal of Finance 49, 1541 - 1578.		

期末考成績 Final Exam	45%								
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 journal 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.)									
E-learning									
其他補充說明 (Supplemental instructions)									