國立東華大學

教學計劃表 Syllabus

<table>
<tr><td>課程名稱(中文)
Course Name in Chinese</td><td colspan="3">進階專題研討(一)</td><td>學年/學期
Academic Year/Semester</td><td>106/1</td></tr>
<tr><td>課程名稱(英文)
Course Name in English</td><td colspan="5">Seminar on Advanced Topics (I)</td></tr>
<tr><td>科目代碼
Course Code</td><td>BM__83500</td><td>系級
Department & Year</td><td>博士</td><td>開課單位
Course-Offering Department</td><td>企業管理學系</td></tr>
<tr><td>修別
Type</td><td>選修 Elective</td><td>學分數/時間
Credit(s)/Hour(s)</td><td colspan="3">3.0/3.0</td></tr>
<tr><td>授課教師
Instructor</td><td colspan="5">/蕭朝興</td></tr>
<tr><td>先修課程
Prerequisite</td><td colspan="5"></td></tr>
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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. 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 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	●
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	●

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	Lewellen, Jonathan, 2015. The cross section of expected stock returns. Critical Finance Review 4, 1 - 44.	

2	Fama, Eugene F., and Kenneth R. French, 2008. Average returns, BM, and share issues. Journal of Finance 63, 427-65.	
3	Amihud, Yakov, 2002. Illiquidity and stock returns: Cross-section and time-series effects. Journal of Financial Markets 5, 31-56.	
4	National Holiday	
5	Cooper, Michael, 1999. Filter rules based on price and volume in individual security overreaction. Review of Financial Studies 12, 901-935.	
6	Statman, Meir, Steven Thorley, and Keith Vorkink. 2006. Investor overconfidence and trading volume. Review of Financial Studies 19, 1531-1565.	
7	Statman, Meir, Steven Thorley, and Keith Vorkink. 2006. Investor overconfidence and trading volume. Review of Financial Studies 19, 1531-1565.	
8	Avramov, Doron, Tarun Chordia, and Amit Goyal. 2006. Liquidity and autocorrelations in individual stock return. Journal of Finance 61, 2365-2394.	
9	Lee, Charles M.C. and Bhaskaran Swaminathan, 2000. Price momentum and trading volume. Journal of Finance 55, 2017-2069	
10	Cooper, Michael J., Roberto C. Gutierrez Jr., and Allaudeen Hameed, 2004. "Market States and Momentum." Journal of Finance 59: 1345-1365.	
11	Gervais, Simon, Ron Kaniel, Dan H. Mingelgrin, 2001. The High Volume Return Premium. Journal of Finance 56, 877–919.	
12	Kaniel, Ron, Arzu Ozoguz, and Laura Starks. 2012. The High Volume Return Premium: Cross-Country Evidence, Journal of Financial Economics 103, 255–279	
13	Fang, Lily and Joel Peress, 2009. "Media Coverage and the Cross-section of Stock Returns." Journal of Finance 64, 2023-2052	
14	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.	
15	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.	
16	National Holiday	
17	Fama, Eugene F., and Kenneth R. French, 1998. Value Versus Growth: The International Evidence, The Journal of Finance 53, 1975-1999.	
18	Baker, Malcolm and Jeffrey Wurgler, 2006. "Investor Sentiment and the Cross-Section of Stock Returns." Journal of Finance 61, 1645-1680.	

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 General Performance	10%		✓						

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）