



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	進階專題研討(一)		學年/學期 Academic Year/Semester	108/1
課程名稱(英文) Course Name in English	Seminar on Advanced Topics I			
科目代碼 Course Code	FIN_52640	系級 Department & Year	碩士	開課單位 Course-offering Department
修別 Type	選修 Elective	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				
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				
This course focuses on the latest financial issues framed on the financial theory and empirical evidence. This course provides current and frontline subjects about financial analysis and problems.				
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. <i>Critical Finance Review</i> 4, 1-44.			
2	Fama, Eugene F., and Kenneth R. French, 2008. Average returns, BM, and share issues. <i>Journal of Finance</i> 63, 427-65.			
3	Ang, Andrew, Robert J. Hodrick, Yuhang Xing, and Xiaoyan Zhang, 2006. "The Cross-Section of Volatility and Expected Returns." <i>Journal of Finance</i> 61, 259-299.			
4	Amihud, Yakov, 2002. Illiquidity and stock returns: Cross-section and time-series effects. <i>Journal of Financial Markets</i> 5, 31-56.			
5	Cooper, Michael, 1999. Filter rules based on price and volume in individual security overreaction. <i>Review of Financial Studies</i> 12, 901-935.			
6	Statman, Meir, Steven Thorley, and Keith Vorkink. 2006. Investor overconfidence and trading volume. <i>Review of Financial Studies</i> 19, 1531-1565.			
7	Statman, Meir, Steven Thorley, and Keith Vorkink. 2006. Investor overconfidence and trading volume. <i>Review of Financial Studies</i> 19, 1531-1565.			
8	Avramov, Doron, Tarun Chordia, and Amit Goyal. 2006. Liquidity and autocorrelations in individual stock return. <i>Journal of Finance</i> 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, 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	Fama, Eugene F., and Kenneth R. French, 1998. Value Versus Growth: The International Evidence, The Journal of Finance 53, 1975-1999.	
17	Novy-Marx, Robert, 2013. The Other Side of Value: The Gross Profitability Premium. Journal of Financial Economics 108, 1 - 28.	
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:

教學創新自評 Teaching Self-Evaluation

創新教學(Innovative Teaching)

- 問題導向學習(PBL)
 團體合作學習(TBL)
 解決導向學習(SBL)
- 翻轉教室 Flipped Classroom
 磨課師 Moocs

社會責任(Social Responsibility)

- 在地實踐 Community Practice
 產學合作 Industry-Academia Cooperation

跨域合作(Transdisciplinary Projects)

- 跨界教學 Transdisciplinary Teaching
 跨院系教學 Inter-collegiate Teaching

- 業師合授 Courses Co-taught with Industry Practitioners

其它 other:

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(含線上教學資訊, 教師個人網址請列位於本校內之網址)

Teaching Aids & Teacher's Website(Including online teaching information.
Personal website can be listed here.)

其他補充說明 (Supplemental instructions)