



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	財經研究與應用		學年/學期 Academic Year/Semester	108/2	
課程名稱(英文) Course Name in English	Research and Applications of Financial Economics				
科目代碼 Course Code	BM_85280	系級 Department & Year	博士	開課單位 Course-Offering Department	企業管理學系
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 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 R in this course. 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 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.</p>					
課程目標 Course Objectives					
透過廣泛研習區域性、全球性財務金融之問題，訓練發現問題、了解問題、解決問題的能力。					
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	Event study (I)	
2	Event study (II)	
3	Matching (I)	
4	Matching (II)	
5	Lab work	
6	特徵值與橫截面股票報酬	
7	三因子之時間序列解釋能力	
8	動能策略、52周高點策略	
9	期中考試週 Midterm Exam	
10	四因子模型	
11	好股票不等於好投資	
12	分析師也會系統性地誤判	
13	衡量基金績效的研究方法	
14	評估基金經理人能力的方法	
15	基金績效與經理人能力之關聯	
16	期末考試週 Final Exam	
17	測量基金經理人評估持股異質風險能力	
18	區分基金經理人評估持股績效能力	

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									
期中考成績 Midterm Exam	50%	✓							
期末考成績 Final Exam	50%	✓							
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.)

No textbook. Assigned 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)