



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	投資組合管理		學年/學期 Academic Year/Semester	113/1
課程名稱(英文) Course Name in English	Portfolio Management			
科目代碼 Course Code	MSF_10270	系級 Department & Year	學三	開課單位 Course-Offering Department
修別 Type	學程 Program	學分數/時間 Credit(s)/Hour(s)	3.0/3.0	
授課教師 Instructor	/翁胤哲			
先修課程 Prerequisite	/*統計學(一)/*投資學			

課程描述 Course Description

This course comprehensively introduces the fundamental concepts of portfolio analysis, fund investment, and the mutual fund sector by combining theories and practices. It covers a broad range of fund-related topics, including the characteristics and analysis of financial securities, portfolio risk diversification, asset allocation in fund portfolios, constructing efficient frontier with returns and risks, and trading strategies of a mutual fund. We will have one CM Money investing project, one midterm exam, a final exam, and one HBS case study. a group project.

課程目標 Course Objectives

This course provides in-depth coverage of the mutual fund industry and its operations in an interactive format. It intends to help students familiarize with the basic concepts and management of mutual funds.

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	Introduction	
2	Client Objectives for Diversified Portfolios	SPH 02
3	Asset Allocation and Security Selection	RBL 02
4	Fundamentals of Fund Management: Efficient Market Hypothesis & Markowitz Portfolio Theory	RBL 05-06
5	Technical Analysis, Asset Pricing Models & Equity Valuation	RBL 07-08
6	Top-Down Approach & Practice of Fundamental Investing	RBL 09-10
7	Equity Portfolio Management Strategies & The Investment Management Process	RBL 11 SPH 06
8	Preparation Week	
9	期中考試週 Midterm Exam	
10	Group Report: Portfolio Construction	
11	Fixed Income Fundamentals and Valuation	RBL 12
12	Fixed Income Portfolio Management	RBL 13 SPH 09

13	Alternative Investment Classes	SPH 11 RBL 17
14	Professional Fund Management and Industry Ethics	RBL 17 SPH 14
15	Evaluation and Attribution of Fund Performance Measurement	RBL 18 SPH 13
16	HBS Case study	
17	Group Report: Portfolio Review and Adjustments	
18	期末考試週 Final Exam	Written HBS Case Report Due

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: HBS case & One-minute paper

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	25%	✓							
期末考成績 Final Exam	25%	✓							
作業成績 Homework and/or Assignments	20%		✓	✓	✓				
其他 Miscellaneous (HBS Case study)	20%		✓	✓	✓		✓		

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.)

Required Text:

1. Reilly, Frank K., Keith C. Brown, and Sandford J. Leeds (2019), Investment Analysis and Portfolio Management (Asia Edition), 11/e, Cengage (Yeh-Yeh).
2. Stewart, Scott, Christopher Piro, and Jeffery Heisler (2019), Portfolio Management 2/e, Wiley (Tsang-Hai).

Reference Texts:

1. The Wall Street Journal
2. The Economist
3. Financial Times

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)