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②图 z 東華大學 教學計劃表 Svllabus

		教与	學計劃表	Syll	abus				
	名稱(中文) ume in Chinese	財務金融研究方	ester	113/1					
	課程名稱(英文) Course Name in English Seminar in Financial Research Methodology								
	十目代碼 rse Code	FIN_M0260 Department 碩士 Course-			開課單位 Course-Offering Department	財務金融學系			
	修別 Type	選修 Elective	0/3.0						
	etructor	/侯介澤							
	先修課程 Prerequisite								
課程描述 Course Description									
The course will cover time-series and cross sectional properties of asset returns and tests of asset pricing models. The course will introduce and examine various empirical/econometric methods by focusing on classical and relevant recent papers.									
		課	程目標 Cours	se Object	ives				
	on to important ulation, estimat				in empirical financ	ce. Empl	nasis on the		
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 具備則	A 具備財務金融的分析能力Understanding the financial analysis.								
B 具備企	*業財務管理專業能	カCapabilities fo	or business fina	ıncial man	agement.		•		
C 具備英	英語閱讀溝通協調等:	能力English read	ing ability of c	communicat	ion and coordination.		•		
	高立研究之技能,以 cial issues.	進行財金議題研究	Independent rese	earch skil	ls to research		•		
E 具備個									
F 具備電腦程式運算及設計能力Ability of computer programs, algorithms and application.							0		
圖示說明Illustration : ● 高度相關 Highly correlated ○中度相關 Moderately correlated									
		授課進	度 表 Teaching	Schedul	e & Content				
週次Week	週次Week 內容 Subject/Topics						備註Remarks		
1	Course announce	ement v					Course instructions will be emailed to those who have selected this course.		
2 Course announcement									

3

4

Introduction to empirical finance

Return Properties

5	Return Predictability						
6	Volatility Models						
7	Asset Pricing Models						
8	Preferences & Equilibrium Endowment						
9	期中考試週 Midterm Exam						
10	Long Run Risks						
11	Heterogeneity and Incomplete Markets						
12	Cross-section of Returns						
13	Arbitrage Models						
14	Multifactor Models						
15	Final project						
16	Semester evaluation						
17	New Year Day						
18	期末考試週 Final Exam						
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							
社會責任(Social Responsibility)							
■ 在地實踐Community Practice ■ 産學合作 Industy-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	配分比例 Percentage	多元評量方式 Assessments							
Items		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	0-10%		~	~					
期中考成績 Midterm Exam	35%		~	~	~		~		
期末考成績 Final Exam	40%				~		~		
作業成績 Homework and/or Assignments	25%				~		~		
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.)

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)