



教學計劃表 Syllabus

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| 課程名稱(中文) Course Name in Chinese | 財務金融研究方法 | | 學年/學期 Academic Year/Semester | 113/1 |
| 課程名稱(英文) Course Name in English | Seminar in Financial Research Methodology | | | |
| 科目代碼 Course Code | FIN_M0260 | 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 | /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 Course Objectives | | | | |
| Introduction to important econometric techniques that are used in empirical finance. Emphasis on the model formulation, estimation methods, and result interpretations. | | | | |
| 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力 Capabilities for business financial management. | | | ● |
| C | 具備英語閱讀溝通協調等能力 English reading ability of communication and coordination. | | | ● |
| D | 具備獨立研究之技能，以進行財金議題研究 Independent research skills to research financial issues. | | | ● |
| E | 具備個人投資理財能力 Investment and financial management. | | | ○ |
| F | 具備電腦程式運算及設計能力 Ability of computer programs, algorithms and application. | | | ○ |
| 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 | Course announcement | | | Course instructions will be emailed to those who have selected this course. |
| 2 | Course announcement | | | |
| 3 | Introduction to empirical finance | | | |
| 4 | Return Properties | | | |

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|----|--------------------------------------|--|
| 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
 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 | 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)