



教學計劃表 Syllabus

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			

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)