

國立東華大學
 教學計畫表 Syllabus

課程名稱(中文) Course Name in Chinese	財務經濟學（一）			學年/學期 Academic Year/ Semester	113/2
課程名稱(英文) Course Name in English	Financial Economics (I)			授課教師 Instructor	Shih-Yang Lin
科目代碼 Course Code	EC_73300 EC_D0050 EC_M5600 IIE_58100	系級 Program & Year	Doctorate /Master	開課單位 Course-Offering Department	Dep. of Economics
修別 Type	☐ 必修Required ☒ 選修Elective ☐ 學程Program	學分數/時數 Credit(s)/ Hour(s)		3/3	
先修課程 Prerequisite	無				
課程描述 Course Description	Financial economics deals with making decisions in financial markets amidst uncertainty. This course delves into contemporary financial economic theory, particularly focusing on pricing risky assets. Additionally, we explore the econometric implications of financial theory for asset returns and examine various empirical applications. Time series econometrics will be introduced as necessary.				

授課進度表 Teaching Schedule & Content		
週次 week	內容 (Subject/Topics)	備註Remarks
1	Introduction	2/21
2	Peace Memorial Day	2/28
3	Choice under Uncertainty	3/7
4	Static Portfolio Choice	3/14
5	Static Equilibrium Asset Pricing	3/21
6	The Stochastic Discount Factor	3/28
7	Children's Day	4/4
8	Present Value Relations	4/11
9	期中考試週Midterm Exam	4/18
10	Consumption-Based Asset Pricing	4/25
11	Production-Based Asset Pricing	5/2

12	Time Series	5/9
13	Time Series	5/16
14	Time Series	5/23
15	Dragon Boat Festival	5/30
16	Presentation	6/6
17	期末考試週Final Exam	6/13
18		
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 其他 Others:	

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	30%	V							
期末考成績 Final Exam	30%	V							
作業成績 Homework and/or Assignments	40%		V						

其他Miscellaneous (_____)									
評量方式補充說明 Grading & Assessments Supplemental instructions									
There will be two exams, a midterm and a final, each worth 30% of the final grade. Students must submit a research proposal, which accounts for 40% of the final grade.									
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.)									
1. Campbell, John Y., 2018. "Financial Decisions and Markets: A Course in Asset Pricing." Princeton University Press. 2. Hamilton, James D., 1994. "Time Series Analysis." Princeton University Press.									
課程教材網址（教師個人網址請列在本校內之網址） Teaching Aids & Teacher's Website (Personal website can be listed here.)									
其他補充說明 (Supplemental instructions)									
1. Office hours are held every Thursday from 10:00 AM to 12:00 PM. Please email in advance to schedule an appointment.									