


**國立東華大學**  
**教學計劃表 Syllabus**

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| 課程名稱(中文)<br>Course Name in Chinese                                                                                                                                                                                                                                                                                                                                                                                                                                                    | 投資組合管理                                                                                                          |                             |    | 學年/學期<br>Academic Year/Semester    | 114/1                                                                                    |
| 課程名稱(英文)<br>Course Name in English                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Portfolio Management                                                                                            |                             |    |                                    |                                                                                          |
| 科目代碼<br>Course Code                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | FIN_40300                                                                                                       | 系級<br>Department & Year     | 學三 | 開課單位<br>Course-Offering Department | 財務金融學系                                                                                   |
| 修別<br>Type                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | 學程 Program                                                                                                      | 學分數/時間<br>Credit(s)/Hour(s) |    | 3.0/3.0                            |                                                                                          |
| 授課教師<br>Instructor                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | /羅德謙                                                                                                            |                             |    |                                    |                                                                                          |
| 先修課程<br>Prerequisite                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                                 |                             |    |                                    |                                                                                          |
| 課程描述 Course Description                                                                                                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                 |                             |    |                                    |                                                                                          |
| Portfolio Management is an intermediate course in Investment area. The course explores several important investment concepts, such as efficient market hypothesis, behavioral finance, macroeconomic analysis, and equity valuation. In addition, we also study how to evaluate options contracts and futures contracts. Students who would like to seek jobs relevant to commerce/business, or would like to do smart and independent investing, are encouraged to take this course. |                                                                                                                 |                             |    |                                    |                                                                                          |
| 課程目標 Course Objectives                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                                                 |                             |    |                                    |                                                                                          |
| 本課程介紹建構投資組合之理論基礎及證券分析，並藉著不同證券的相互搭配，來了解投資組合的管理方式及評價。期使同學能了解投資組合的理論並具備實務分析的能力。                                                                                                                                                                                                                                                                                                                                                                                                          |                                                                                                                 |                             |    |                                    |                                                                                          |
| 系專業能力<br>Basic Learning Outcomes                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                 |                             |    |                                    | 課程目標與系專業能力相關性<br>Correlation between Course Objectives and Dept.' s Education Objectives |
| A                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 具備經濟學、會計學、統計學及數學的基礎能力Basic knowledge of the financial theory Economics, accounting, statistical and mathematica |                             |    |                                    | ●                                                                                        |
| B                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 具備財務金融基本學理Understanding of the development of the financial disciplin                                           |                             |    |                                    | ●                                                                                        |
| C                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 具備運用財務金融學理進行分析能力Basic knowledge of financial theory analysi                                                     |                             |    |                                    | ●                                                                                        |
| D                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 具備資料整理、書面呈現或口頭報告之能力Basic knowledge of documentation and presentation skill                                      |                             |    |                                    | ●                                                                                        |
| E                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 具備財經時事基本分析能力Capabilities for financial analysis of current affairs                                              |                             |    |                                    | ●                                                                                        |
| F                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 具備電腦程式運算及應用基本能力Ability of computer programs, algorithms and applications                                        |                             |    |                                    | ○                                                                                        |
| G                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 具備英語閱讀溝通協調等基本能力English reading ability of communication and coordination                                        |                             |    |                                    |                                                                                          |
| 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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Chap 8: The Efficient Market Hypothesis                                                                         |                             |    |                                    |                                                                                          |
| 3                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Chap 9: Behavioral Finance and Technical Analysis                                                               |                             |    |                                    |                                                                                          |

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| 4  | 理財小學堂              |  |
| 5  | 經濟指標入門             |  |
| 6  | 第一次報告              |  |
| 7  | 股票基本面分析            |  |
| 8  | 股票技術面分析            |  |
| 9  | 期中考試週 Midterm Exam |  |
| 10 | 第二次報告              |  |
| 11 | 股票籌碼面分析            |  |
| 12 | 股票籌碼面分析            |  |
| 13 | Final Presentation |  |
| 14 | Final Presentation |  |
| 15 | Final Presentation |  |
| 16 | Final Exam         |  |
| 17 | Preparation Week   |  |
| 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

其它 other:

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| 學期成績計算及多元評量方式 Grading & Assessments                                                                                                                                                                            |                    |                    |          |          |          |          |          |          |                       |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|--------------------|----------|----------|----------|----------|----------|----------|-----------------------|
| 配分項目<br>Items                                                                                                                                                                                                  | 配分比例<br>Percentage | 多元評量方式 Assessments |          |          |          |          |          |          |                       |
|                                                                                                                                                                                                                |                    | 測驗<br>會考           | 實作<br>觀察 | 口頭<br>發表 | 專題<br>研究 | 創作<br>展演 | 卷宗<br>評量 | 證照<br>檢定 | 其他                    |
| 平時成績(含出缺席)<br>General Performance<br>(Attendance Record)                                                                                                                                                       | 10%                |                    |          |          |          |          |          |          |                       |
| 期中考成績 Midterm Exam                                                                                                                                                                                             | 0%                 |                    |          |          |          |          |          |          |                       |
| 期末考成績 Final Exam                                                                                                                                                                                               | 30%                | ✓                  |          |          |          |          |          |          |                       |
| 作業成績 Homework and/or<br>Assignments                                                                                                                                                                            | 20%                |                    |          | ✓        |          |          |          |          | Oral<br>Presentations |
| 其他 Miscellaneous<br>(Final Presentation)                                                                                                                                                                       | 40%                |                    |          | ✓        |          |          |          |          |                       |
| 評量方式補充說明<br>Grading & Assessments Supplemental instructions                                                                                                                                                    |                    |                    |          |          |          |          |          |          |                       |
| 教科書與參考書目 (書名、作者、書局、代理商、說明)<br>Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)<br>Bodie, Kane, and Marcus, "Essentials of Investments", Annotated Edition, the 10th edition, 華泰文化 |                    |                    |          |          |          |          |          |          |                       |
| 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)<br>Teaching Aids & Teacher's Website(Including online teaching information.<br>Personal website can be listed here.)<br>NDHU E-learning Webpage                               |                    |                    |          |          |          |          |          |          |                       |
| 其他補充說明 (Supplemental instructions)                                                                                                                                                                             |                    |                    |          |          |          |          |          |          |                       |