

103

表二

103 學年度 商學院 英語授課課程大綱

課程名稱 Course Title <input checked="" type="checkbox"/> 模組 個別	(中文) 投資學 (英文) Investments
課程目標 Course Objectives	Provide a rigorous, hands-on introduction to the science (some would say art) of investing in marketable securities in global financial markets.
課程大綱 Course Description	This class meets once a week for a total of 3 hours. I will be talking a lot about the investment theories, but I intend to mix this with numerous examples on how to actually carry out the calculations involved. Questions are always welcome; please don't hesitate to interrupt whenever you need to. We will cover quite a bit every week. So it's important to keep up to date with the material.
上課進度 Weekly Course Schedule	#1 Introduction #2 The Investment Environment #3 How Securities are Traded #4 Risk and Return #5 Risk Aversion and Capital Allocation to Risky Assets #6 Optimal Risky Portfolios #7 The Capital Asset Pricing Model I #8 The Capital Asset Pricing Model II #9 Midterm Exam #10 Arbitrage Pricing Theory #11 Efficient Market Hypothesis #12 Behavioral Finance and Technical Analysis #13 Equity Valuation Models #14 Portfolio Performance Evaluation #15 Option Markets #16 Futures Markets #17 Project Presentations #18 Final Exam.
教學方式	Lecture, Group Discussion and Group Project
課程要求 Course Requirements	There will be a group assignment. You should plan on being in a group of 5-6 people. Please set up your own groups. This assignment is meant to give you some experience on the financial markets. The assignment will be based on actual security markets and allow us to apply what we have learned in class using real data. Briefly, the term project is an investment "game," where the game objective is to "beat the market." Instructions for the project will be handed out separately. I do not expect to receive any late assignments
評量方式 Evaluation	Class Participation (10%) Group Project (20%) Midterm (30%) Final (40%)
教材及參考書目 Textbooks &	Bodie, Kane and Marcus, "Investments", McGraw Hill, 9th Edition, 2010.
課程相關 連結網址 Course Website	http://www.finance.nccu.edu.tw/people/bio.php?PID=65712

申請教師簽章:



開課單位主管簽章: