表單編號：QP-T02-07-14
保存年限：10 年

表二

104 學年度 商學院 英語授課課程大綱

課程名稱 Course Title 模組 個別	(中文) 財務經濟(一) (英文) Financial Economics (I)
課程目標 Course Objectives	The one-semester course aims to introduce postgraduate level students some well established finance theories developed by economists.
課程大綱 Course Description	The course will focus on asset pricing and portfolio choice theory. In particular, the course will cover the following topics: (1) Utility function and risk aversion, (2) Stochasti discount factors and portfolio choice problem, (3) Concepts of equilibrium and efficiency (4) No arbitrage and its relation to asset pricing, (5) Mean-variance portfolio optimizatior (6) Beta pricing models, (7) Representative agent in financial economics, (8) Dynami securities markets, (9) Dynamic portfolio choice problem, (10) Conditional beta pricin models, (11) Other dynamic models.
上課進度 Weekly Course Schedule	Week 1: Utility function and risk aversion, Week 2: Stochastic discount factors and portfolio choice problem I, Week3: Stochastic discount factors and portfolio choice problem II, Week 3: Concepts of equilibrium and efficiency, Week4: No arbitrage and it relation to asset pricing, Week 5: Mean-variance portfolio optimization I, Week 6: Mean variance portfolio optimization II, Week 7: Beta pricing models I, Week 8: Beta pricin models II, Week 9: Representative agent in financial economics, Week 10: Mid term exam Week 11: Dynamic securities markets I, Week 12: Dynamic securities markets II, Week 13 Dynamic portfolio choice problem I, Week 14: Dynamic portfolio choice problem II Week:15: Conditional beta pricing models, Week 16: Other dynamic models, Week 17 Week 18: Final exam.
教學方式 Instructional Method	Lectures
課程要求 Course Requirements	Students should be familiar with undergraduate level microeconomics, calculus and statistics before taking the course. Also students are required to attend lectures and finish assigned exercises.
評量方式 Evaluation	Mid term exam (30%), Final exam (50%) and Exercises (20%).
教材及參考書目 Textbooks & Suggested Materials	1. Back, K. (2009): "Asset Pricing Theory and Portfolio Choice Theory", Oxford University Press. 2. Cochrane, J. H. (2005): "Asset Pricing", Revised Edition, Princeton University Press. 3. Elton, J. et al., (2014) "Modern Portfolio Theory and Investment Analysis", 9th Edition, Wiley.
課程相關連結網址 Course Website	
備註 Remarks	

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