

103-2 學年度 商 學院 英語授課課程大綱

<p style="text-align: center;"><u>課程名稱</u> Course Title</p>	<p>(中文) 投資學 (英文) Investments</p>
<p style="text-align: center;">課程目標 Course Objectives</p>	<p>This introductory (but fast-paced) course provides a general survey of finance and investments. It emphasizes an intuitive, logically rigorous understanding of the theory and practice of financial markets, illustrates the concepts through examples and cases drawn from the public, private, and non-profit sectors.</p>
<p style="text-align: center;">課程大綱 Course Description</p>	<p>Topics covered include: present value analysis and discounting, diversification, the tradeoff between risk and return, market efficiency, pricing of stocks and bonds, the capital asset pricing model, term structure of interest rates, the principle of arbitrage, pricing of derivative securities (forwards, futures, and options), the use of derivatives for hedging, risk management, and the regulation of financial markets.</p>
<p style="text-align: center;">上課進度 Weekly Course Schedule</p>	<p>1 Introduction to finance and financial markets 2 Present value and the opportunity cost of capital 3 Valuing financial securities: Bonds 4 Valuing financial securities: Equity 5 Diversification, risk, and return measures 6 Case: <i>The State of South Carolina</i> 7 Choosing a portfolio 8 The Capital Asset Pricing Model 9 Efficient markets 10 Case: <i>Communications Satellite Corporation</i> 11 Arbitrage 12 Case: <i>Long-Term Capital Management</i> 13 Risk management 14 Forward and futures contracts 15 Options 16 Case: <i>Dozier Industries</i> 17 Pricing of options Final exam</p>
<p style="text-align: center;">教學方式 Instructional Method</p>	<p>Lecture</p>
<p style="text-align: center;">課程要求 Course Requirements</p>	<p>Investment is a quantitative discipline, usually given after financial management and basic accounting. We will focus on the intuition, but there will still be a fair amount of math/numerical computation involved. The course will assume an expertise with basic statistical analysis and with a spreadsheet package (Microsoft Excel, etc.) or a programming language.</p>
<p style="text-align: center;">評量方式 Evaluation</p>	<p>Grading: Class Participation 10% Written assignments 30% Four Quizzes (some take-home, some in-class: 60%</p>

<p>教材及參考書目 Textbooks & Suggested Materials</p>	<p>The textbook for the course, <i>Investments</i>, 10th edition by Zvi Bodie, Alex Kane and Alan Marcus, McGraw-Hill Irwin, 2011, is available in bookstores. Other “Required Readings”, including cases, are available from the Course Materials Office as a course packet. Regular reading of financial news in publications such as <i>The Wall Street Journal</i>, <i>The Financial Times</i> or the Business pages of <i>The International Herald Tribune</i> is strongly recommended.</p>
<p>課程相關 連結網址 Course Website</p>	
<p>備註 Remarks</p>	<p>None</p>

申請教師簽章：_____ 開課單位主管簽章：_____