

表二

104 學年度 商 學院 英語授課課程大綱

課程名稱 Course Title <input type="checkbox"/> 校組 <input type="checkbox"/> 個別	(中文) 投資組合管理 (英文) Portfolio Managements
課程目標 Course Objectives	This is advanced course introducing modern investment theory and its application to portfolio management. This course will focus on the financial theories and empirical evidence useful for investment decisions. The student is exposed to a broad overview of modern finance, and gains a deep understanding of certain key theory.
課程大綱 Course Description	This course covers risk and return, efficient market hypothesis, optimal portfolio choice, asset pricing models, investment strategies, and fund performance measurement. Practical issues, such as data collecting, data manipulation, and data analysis, are also introduced. Students are expected to apply the empirical techniques learned in class to actual stock price data and replicate selected results from the academic literature discussed in class.
上課進度 Weekly Course Schedule	Week 1: Class overview & introduction of portfolio managements Week 2: Risk, return, and the historical record Week 3: The uses and calculation of market index Week 4: Capital allocation to risky assets Week 5: Optimal risky portfolios Week 6: Index models & Performance models Week 7: Capital asset pricing model Week 8: Capital asset pricing model Week 9: Midterm Exam Week 10: Arbitrage pricing theory and multifactor models for risk and return Week 11: Security analysis and mutual fund performance Week 12: Option valuation & option strategies Week 13: Option valuation & option strategies Week 14: Bond Pricing and Yields Week 15: Term structure of interest rates Week 16: Technical analyses Week 17: Technical analyses Week 18: Final Exam
教學方式 Instructional Method	Lecture, practice and discussion
課程要求 Course Requirements	The prerequisite course is <i>Investments</i> . In addition, this is intended to provide the theoretical framework for further studies and work in the area. Much of the material is quantitative and highly analytical. Students should be comfortable with basic mathematical and statistics concepts.
評量方式 Evaluation	Homework Assignment (30%) Class Participation (20%) Midterm Exam (20%) Final Exam (30%)

<p>教材及參考書目 Textbooks & Suggested Materials</p>	<ol style="list-style-type: none"> 1. <i>Investments</i> (10th ed.), by Bodie, Kane, and Marcus, McGraw-Hill, 2014. 2. <i>Analysis of Investments and Management of Portfolios</i> (9th ed.), by Brown and Reilly, South-Western Cengage Learning, 2009. 3. <i>Security Analysis, Portfolio Management, and Financial Derivatives</i>, by Lee, Finnerty, Lee, Lee, and Wort, World Scientific, 2012.
<p>課程相關 連結網址 Course Website</p>	
<p>備註 Remarks</p>	

申請教師簽章： 陳鴻毅 開課單位主管簽章： 吳若雲