


表二

105學年度商學院 英語授課課程大綱

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| 課程名稱 Course Title  | (中文) 行為財務學 |
| 課程目標 Course Objectives | (英文) Behavioral finance The objective of this course is to introduce the important concepts of Behavioral Finance. |
| 課程大綱 Course Description | We will focus on the behavior of individual investors. Topics covered performance, disposition effect, reinforcement learning, attention, and failure to diversify. |
| 上課進度 Weekly Course Schedule | Introduction Performance <ol style="list-style-type: none"> 1. Long-horizon results 2. Short-horizon results 3. Market vs. limit orders Why underperform? <ol style="list-style-type: none"> 1. Asymmetric information 2. Overconfidence 3. Sensation seeking 4. Familiarity Disposition effect <ol style="list-style-type: none"> 1. The evidence 2. Why disposition effect? Reinforcement learning Attention: chasing the action Failure to Diversify |
| 教學方式 Instructional Method | The class format includes lectures, class presentation, and programming. |
| 課程要求 Course Requirements | The goal of this course is to improve master students' research skills. <ul style="list-style-type: none"> ● Students will be assigned academic reading materials and present it before all participants. This will continue throughout the whole semester. ● SAS programming is required for a term project. |
| 評量方式 Evaluation | Grade is based on performance across two exams (40%), a programming project (20%), and presentations (40%). |
| 教材及參考書目 Textbooks & Suggested Materials | Inefficient Markets: An Introduction to Behavioral Finance, by Andrei Shleifer, 2000, Oxford. |
| 課程相關 連結網址 | |
| 備註 Remarks | |

申請教師簽章：林靖庭

開課單位主管簽章：廖四郎