

表二

105 學年度 商學院 英語授課課程大綱

課程名稱 Course Title 國貿系 國貿系	(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) Stochastic 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 optimization, (6) Beta pricing models, (7) Representative agent in financial economics, (8) Asymmetric information
上課進度 Weekly Course Schedule	Week 1-2: Utility function and risk aversion, Week 2-4: Stochastic discount factors and portfolio choice problem Week 5-6: Concepts of equilibrium and efficiency, Week 7-8: No arbitrage and its relation to asset pricing, Week 9-11: Mean-variance portfolio optimization Week 12-13: Beta pricing models Week 14-15: Representative agent in financial economics, Week 16-17: Asymmetric information, Week 18: Final exam.
教學方式 Instructional Method	Lectures (E)
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	Exercise (30%) and final Exam (70%)
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	

申請教師簽章：  開課單位主管簽章：

國貿系 陳坤銘 系主任