

朝陽科技大學 091學年度第2學期教學大綱
Investment Management 投資管理

當期課號	7648	Course Number	7648
授課教師	張志向	Instructor	CHANG,CHIH SHIAN
中文課名	投資管理	Course Name	Investment Management
開課單位	財務金融系碩士在職專班二A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	本課程旨在培養學生對於投資組合的分析與管理能力，並且協助學生進行投資決策與績效評估。本課程之主要內容如下：1.投資程序與管理 2.認識風險與報酬 3.股票與債券市場 4.效率市場 5.基本分析與技術分析 6.投資組合管理 7.績效評估	Objectives	Approaches to Valuation/Risk and Return--Theory/Estimation of Discount Rates/Understanding Financial Statements/Estimation of Cashflows/Estimation of Growth Rates/Market Efficiency--Definition and Tests/Market Efficiency--The Evidence Dividend Discount Models/Free Cashflows to Equity Discount Models/Valuing a Firm--The Free Cashflows to the Firm Approach Special Cases in Discounted Cashflow Valuation/Price-Earnings Multiples/Price-Book Value Multiples/Price-Sales Multiples
教材	教師準備教材授課，並與學生進行問題研討及定期測驗。	Teaching Materials	textbook and journal papers
成績評量方式	期中考50% 期末考50%	Grading	mid-exam 50% final-exam 50%
教師網頁	-		
教學內容	1.introduction to securities 2.risk and return 3.fundamental analysis: economic analysis 4.fundamental analysis: industry analysis 5.fundamental analysis: company analysis 6.technical analysis 7.bond analysis 8.futures and forward 9.option and warrant 10.efficient market hypothesis 11.CAPM and APT 12.portfolio analysis and management	Syllabus	1.introduction to securities 2.risk and return 3.fundamental analysis: economic analysis 4.fundamental analysis: industry analysis 5.fundamental analysis: company analysis 6.technical analysis

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