

朝陽科技大學 092學年度第2學期教學大綱
Investment Management 投資管理

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| 當期課號 | 7110 | Course Number | 7110 |
| 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 | 財務金融系碩士班一A | Department | |
| 修習別 | 必修 | Required/Elective | Required |
| 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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