

朝陽科技大學 094學年度第1學期教學大綱  
Thesis Seminar(二) 財金論文研討(二)

當期課號	7020	Course Number	7020
授課教師	林益倍	Instructor	LIN, YH BEY
中文課名	財金論文研討(二)	Course Name	Thesis Seminar(二)
開課單位	財務金融系碩士班二A	Department	
修習別	必修	Required/Elective	Required
學分數	1	Credits	1
課程目標	協助研一同學瞭解論文撰寫過程,瞭解一篇好的論文必須具備的要件,並且確立碩士論文的進行方向。	Objectives	1.Learning how to wrap up their thesis. 2.Learning the most important criteria one good paper needs to satisfy.
教材	<p>Assigned Papers</p> <p>Issue 1: Capital Asset Pricing Model</p> <p>1. Arrow, 1964, The Role of Securities in the Optional Allocation of Risk-bearing, The Review of Economic Studies. Vol 31: 91-96.</p> <p>2. Sharpe, 1964, Capital Asset Prices: A Theory of Capital Market Equilibrium under Conditions of Risk, Journal of Finance: 425-442.</p> <p>3. Black, 1972, Capital Market Equilibrium with Restricted Borrowing, Journal of Business 45:444-454.</p> <p>4. Merton, 1973, An Intertemporal Capital Asset Pricing Model, Econometrica 41:867-888.</p> <p>Issue 2: Optional Pricing Theory</p> <p>5. Black and Scholes, 1973, The Pricing of Options and Corporate Liabilities, Journal Political Economy 81: 637-654.</p> <p>6. Cox, Ross and Rubinstein, 1979, Option Pricing: A Simplified Approach, Journal of Financial Economics 7:229-263.</p> <p>7. Leland, 1985, Option Pricing and Replication with Transactions Costs, Journal of Finance: 1283-1301.</p> <p>8. Boyle and Vorst, 1992, Option Replication in Discrete Time with Transactions Costs, Journal of Finance: 271-293.</p> <p>Issue 3: Corporate Governance</p> <p>9. Maug, 1998, Large Shareholders as Monitors: Is There a Trade-off between Liquidity and Control? Journal of Finance:65-98.</p> <p>10. Tirole, 2000, Corporate Governance, Econometrica :1~35.</p> <p>11. Burkart, Panunzi and Shleifer, 2003, Family Firms, Journal of Finance.</p> <p>Issue 4: Financial Distress</p> <p>12. Bebchuk, 2002, Ex Ante Costs of Violating Absolute Priority in Bankruptcy, Journal of Finance: 445-460.</p> <p>13. Kahl, 2002, Economic Distress, Financial Distress, and Dynamic Liquidation, Journal of Finance: 135-168.</p> <p>14. Franks and Nyborg, 1996, Control Rights, Debt Structure, and the Loss of Private Benefits: The</p>	Teaching Materials	

	Case of the U.K. Insolvency Code, Review of Financial Studies : 1165~1210.		
成績評量方式	論文提報40%, 隨堂詢問或期末考40%, 課程參與20%	<b>Grading</b>	Final Grade: 1. Class participation and presentation are very important factors in the final grading. 2. Some comprehensive quizzes or final exam are required in this course. 3. Presentation 40%, Quizzes 40%, and Class participation 20%.
教師網頁	-		
教學內容	以研討方式回顧14篇財金論文, 老師提報2篇, 學生每組提報1篇, 課堂上不定時抽問學生問題.	<b>Syllabus</b>	Course Objectives: 1. To introduce and discuss some corporate finance theory, including corporate governance and financial distress. 2. To introduce and discuss the capital market theory based upon Capital Asset Pricing Model and the optional pricing theory.  Class Structure: The reference assigned papers are the foundation of this course.

尊重智慧財產權，請勿非法影印。