朝陽科技大學 097學年度第2學期教學大綱
Investment Management 投資管理

當期課號	7569	Course Number	7569
授課教師	林益倍	Instructor	LIN,YIH BEY
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	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	本課程以中文授課, 教材以老師手搞爲主,補助教材可參考: ˙Huang and Litzenberger (1988): Foundations for Financial Economics.(台大財金所) ˙Mikosch (1998)Elementary stochastic calculus with finance in view, (中研院) ˙Nielsen(1999)Pricing and Hedging of Derivative Securities, (台大數學系) ˙Duffie (2001) Dynamic asset pricing theory 3rd edition. (台大財金所)	Teaching Materials	˙Huang and Litzenberger (1988): Foundations for Financial Economics. ˙Mikosch (1998)Elementary stochastic calculus with finance in view, ˙Nielsen(1999)Pricing and Hedging of Derivative Securities, ˙Duffie (2001) Dynamic asset pricing theory 3rd edition.
成績評量方式	期中考30%, 期末考30%, 平時成績40%	Grading	1. Class participation and presentation are very important factors in the final grading. 2. Some comprehensive quizzes are required in this course. 3.Midterm 30%, Final 30% and Class participation 40%.
教師網頁	_		
教學內容	本課程主要目的是幫助同學看得懂財務金融有關投資管理的專業知識之重要文獻, 以增加同學對財務金融的興趣, 本課程內容包括 1. Preference Representation 2. Efficient Frontier 3. The Arbitrage Approach 4. Stochastic process 5. Ito's Lemma 6. Stochastic Calculus 7. Martingales 8. Black-Scholes-Merton Model	Syllabus	The primary objective of the course is to discuss ideas in investment management. I hope that doing this will help you meet several other objectives, namely, (1) Improve your ability to formulate viable study topics. (2) Improve your understanding of current areas of studying in finance. (3) Improve your ability to discuss and referee the work of others. Contents: *1. Preference Representation 2. Efficient Frontier 3. The Arbitrage Approach 4. Stochastic process 5. Ito's Lemma 6. Stochastic Calculus 7. Martingales 8. Black-Scholes-Merton Model