

**朝陽科技大學 098學年度第2學期教學大綱**  
**Investment Management 投資管理**

<b>當期課號</b>	7016	<b>Course Number</b>	7016
<b>授課教師</b>	李瑞琳	<b>Instructor</b>	LEE,RUEY LIN
<b>中文課名</b>	投資管理	<b>Course Name</b>	Investment Management
<b>開課單位</b>	財務金融系碩士班一A	<b>Department</b>	
<b>修習別</b>	必修	<b>Required/Elective</b>	Required
<b>學分數</b>	3	<b>Credits</b>	3
<b>課程目標</b>	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	<b>Objectives</b>	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
<b>教材</b>	reading articles Modern Portfolio Theory and Investment Analysis 7th, Elton, Gruber, Brown, and Goetzmann, 2007, John Wiley & Sons, Inc. (Required)	<b>Teaching Materials</b>	reading articles Modern Portfolio Theory and Investment Analysis 7th, Elton, Gruber, Brown, and Goetzmann, 2007, John Wiley & Sons, Inc. (Required)
<b>成績評量方式</b>	隨堂作業 60%，報告40%。	<b>Grading</b>	Class Presentation and Assignments 60%; Term paper 40%
<b>教師網頁</b>	-		
<b>教學內容</b>	Financial Markets (Ch. 2, 3) Portfolio Analysis (Ch. 4, 5) Asset Pricing (Ch. 13) Empirical Testing of CAPM (Ch. 15, 16) Market Efficiency (Ch. 17) Behavioral Studies (Ch. 20)	<b>Syllabus</b>	Financial Markets (Ch. 2, 3) Portfolio Analysis (Ch. 4, 5) Asset Pricing (Ch. 13) Empirical Testing of CAPM (Ch. 15, 16) Market Efficiency (Ch. 17) Behavioral Studies (Ch. 20)

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