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

當期課號	7016	Course Number	7016
授課教師	李瑞琳	Instructor	LEE,RUEY LIN
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	reading articles Modern Portfolio Theory and Investment Analysis 7th, Elton, Gruber, Brown, and Goetzmann, 2007, John Wiley & Sons, Inc. (Required)	Teaching Materials	reading articles Modern Portfolio Theory and Investment Analysis 7th, Elton, Gruber, Brown, and Goetzmann, 2007, John Wiley & Sons, Inc. (Required)
成績評量方式	隨堂作業 60%，報告40%。	Grading	Class Presentation and Assignments 60%; Term paper 40%
教師網頁	_		
教學內容	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)	Syllabus	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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