朝陽科技大學 099學年度第2學期教學大綱
Statistical Analysis in Finance 財務統計分析

當期課號	1087	Course Number	1087
授課教師	張健邦	Instructor	JANG,JIAHN BANG
中文課名	財務統計分析	Course Name	Statistical Analysis in Finance
開課單位	財務金融系(四日)四A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	課程主要目的在介紹各種統計觀念及方法，以及其在財務上的應用，使學生能正確地使用統計方法來解決許多財務上的問題。	Objectives	This course aims to provide students with the fundamental statistical methodologies and techniques in finance.
教材	Class notes and reference books: Options, Futures and Other Derivatives, 6/e, John C. Hull, chapter 13 Corporate Finance, 2/e, Jonathan Berk and Peter DeMarzo, chapter, chapter 10, 11, and 12 Financial Theory and Corporate Policy, 4/e, Copeland, Weston, and Shastri, chapter 5	Teaching Materials	Class notes and reference books: Options, Futures and Other Derivatives, 6/e, John C. Hull, chapter 13 Corporate Finance, 2/e, Jonathan Berk and Peter DeMarzo, chapter, chapter 10, 11, and 12 Financial Theory and Corporate Policy, 4/e, Copeland, Weston, and Shastri, chapter 5
成績評量方式	Class performance - 40% Midterm Exam-30% Final exam - 30%	Grading	Class performance - 40% Midterm Exam-30% Final exam - 30%
教師網頁	_		
教學內容	volatility and its applications; mean-variance approach and portfolio theory; efficient capital markets and empirical evidence	Syllabus	volatility and its applications; mean-variance approach and portfolio theory; efficient capital markets and empirical evidence

尊重智慧財產權，請勿非法影印。