

Tamkang University Academic Year 104, 2nd Semester Course Syllabus

Course Title	ASSET MANAGEMENT	Instructor	CHEUNG-SUM LU
Course Class	TLBXM1A MASTER'S PROGRAM,DEPARTMENT OF BANKING AND FINANCE, 1A	Details	<ul style="list-style-type: none"> ◆ Selective ◆ One Semester ◆ 3 Credits
D e p a r t m e n t a l A i m o f E d u c a t i o n			
Able to develop independent response to problem-solving.			
D e p a r t m e n t a l c o r e c o m p e t e n c e s			
<ul style="list-style-type: none"> A. Have advanced professional knowledge of Finance Theory. B. To implement their practical and theoretical ability to integrate applications. C. To enhance logic deduction. D. The learning and application of financial research methods. E. To obtain high level professional qualifications that will aid future career development. F. Possess academic potential of future studies. 			
Course Introduction	In-depth discussions about managing assets in this ever-changing global economy.		

The Relevance among Teaching Objectives, Objective Levels and Departmental core competences

I.Objective Levels (select applicable ones) :

- (i) Cognitive Domain : C1-Remembering, C2-Understanding, C3-Applying,
C4-Analyzing, C5-Evaluating, C6-Creating
- (ii) Psychomotor Domain : P1-Imitation, P2-Mechanism, P3-Independent Operation,
P4-Linked Operation, P5-Automation, P6-Origination
- (iii) Affective Domain : A1-Receiving, A2-Responding, A3-Valuing,
A4-Organizing, A5-Charaterizing, A6-Implementing

II.The Relevance among Teaching Objectives, Objective Levels and Departmental core competences :

- (i) Determine the objective level(s) in any one of the three learning domains (cognitive, psychomotor, and affective) corresponding to the teaching objective. Each objective should correspond to the objective level(s) of ONLY ONE of the three domains.
- (ii) If more than one objective levels are applicable for each learning domain, select the highest one only. (For example, if the objective levels for Cognitive Domain include C3,C5,and C6, select C6 only and fill it in the boxes below. The same rule applies to Psychomotor Domain and Affective Domain.)
- (iii) Determine the Departmental core competences that correspond to each teaching objective. Each objective may correspond to one or more Departmental core competences at a time. (For example, if one objective corresponds to three Departmental core competences: A,AD, and BEF, list all of the three in the box.)

No.	Teaching Objectives	Relevance	
		Objective Levels	Departmental core competences
1	The process of asset management.	P5	AB
2	Portfolio management.	P5	BDEF
3	Performance evaluation.	A3	EF

Teaching Objectives, Teaching Methods and Assessment

No.	Teaching Objectives	Teaching Methods	Assessment
1	The process of asset management.	Lecture, Discussion	Written test, Participation
2	Portfolio management.	Lecture, Discussion	Written test, Participation, Assignment
3	Performance evaluation.	Lecture, Discussion	Written test, Participation, Assignment

This course has been designed to cultivate the following essential qualities in TKU students

Essential Qualities of TKU Students	Description
◆ A global perspective	Helping students develop a broader perspective from which to understand international affairs and global development.
◇ Information literacy	Becoming adept at using information technology and learning the proper way to process information.
◇ A vision for the future	Understanding self-growth, social change, and technological development so as to gain the skills necessary to bring about one's future vision.
◇ Moral integrity	Learning how to interact with others, practicing empathy and caring for others, and constructing moral principles with which to solve ethical problems.
◆ Independent thinking	Encouraging students to keenly observe and seek out the source of their problems, and to think logically and critically.
◇ A cheerful attitude and healthy lifestyle	Raising an awareness of the fine balance between one's body and soul and the environment; helping students live a meaningful life.
◆ A spirit of teamwork and dedication	Improving one's ability to communicate and cooperate so as to integrate resources, collaborate with others, and solve problems.
◇ A sense of aesthetic appreciation	Equipping students with the ability to sense and appreciate aesthetic beauty, to express themselves clearly, and to enjoy the creative process.

Course Schedule

Week	Date	Subject/Topics	Note
1	105/02/15 ~ 105/02/21	Introduction, 2/17	
2	105/02/22 ~ 105/02/28	Modern portfolio theory – a review, 2/24	
3	105/02/29 ~ 105/03/06	Market efficiency and investment philosophy, 3/2	Turn in group member list
4	105/03/07 ~ 105/03/13	Setting portfolio objectives, 3/9	
5	105/03/14 ~ 105/03/20	Statements of investment policy, 3/16	
6	105/03/21 ~ 105/03/27	The asset allocation decision, 3/23	
7	105/03/28 ~ 105/04/03	Managing equity portfolio - equity style, 3/30	
8	105/04/04 ~ 105/04/10	SPRING BREAK, 4/6	NO CLASSES
9	105/04/11 ~ 105/04/17	Managing equity portfolio - equity strategies, 4/13	
10	105/04/18 ~ 105/04/24	Midterm Exam	
11	105/04/25 ~ 105/05/01	Managing equity portfolio – trading costs, 4/27	
12	105/05/02 ~ 105/05/08	Indexing investing, 5/4	

13	105/05/09 ~ 105/05/15	Managing bond portfolio, 5/11	
14	105/05/16 ~ 105/05/22	Market timing, 5/18	
15	105/05/23 ~ 105/05/29	Managing individual investor portfolio, 5/25	
16	105/05/30 ~ 105/06/05	Managing institutional investor portfolio, 6/1	
17	105/06/06 ~ 105/06/12	Evaluation of performance, 6/8	
18	105/06/13 ~ 105/06/19	Final Exam	
Requirement			
Teaching Facility	Computer, Projector		
Textbook(s)	No required textbook		
Reference(s)	Investment Analysis and Portfolio Management, 8th Ed. – Reilly and Brown (South-Western). Portfolio Construction, Management, and Protection, 3rd Ed. – Strong (South-Western). Understanding Asset Allocation – Canto (Financial Times Prentice Hall).		
Number of Assignment(s)	4 (Filled in by assignment instructor only)		
Grading Policy	◆ Attendance : 10.0 % ◆ Mark of Usual : % ◆ Midterm Exam : % ◆ Final Exam : 25.0 % ◆ Other (Assignments) : 65.0 %		
Note	This syllabus may be uploaded at the website of Course Syllabus Management System at http://info.ais.tku.edu.tw/csp or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at http://www.acad.tku.edu.tw/CS/main.php . ※ Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.		