

## Tamkang University Academic Year 109, 1st Semester Course Syllabus

Course Title	INVESTMENTS	Instructor	I-TING LU
Course Class	TLWXB3A BACHELOR'S PROGRAM IN GLOBAL FINANCIAL MANAGEMENT (ENGLISH-TAUGHT PROGRAM), 3A	Details	<ul style="list-style-type: none"> <li>◆ General Course</li> <li>◆ Required</li> <li>◆ One Semester</li> </ul>
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			
<p>I . Learning and instanding international financial theory.</p> <p>II. Learn to plan the future.</p> <p>III. Enhance the ability of practical analysis.</p> <p>IV. Increase the team research ability.</p> <p>V . Master the international financial pulsation.</p> <p>VI. Cultivate morality and global civilization.</p>			
Subject Departmental core competences			
<p>A. The student to have a basic knowledge of international financial management theory and practice.(ratio:60.00)</p> <p>D. To have a global perspective of the subject and a basic command of foreign language abilities.(ratio:20.00)</p> <p>E. To obtain international professional qualifications that will aid their future career. (ratio:20.00)</p>			
Subject Schoolwide essential virtues			
<p>1. A global perspective. (ratio:10.00)</p> <p>2. Information literacy. (ratio:10.00)</p> <p>4. Moral integrity. (ratio:10.00)</p> <p>5. Independent thinking. (ratio:50.00)</p> <p>7. A spirit of teamwork and dedication. (ratio:10.00)</p> <p>8. A sense of aesthetic appreciation. (ratio:10.00)</p>			

Course Introduction	<p>A sound investment decision requires in-depth knowledge of the financial markets rigorous analytical thinking and precise mathematical derivation. The main objective of this class is to teach you these three elements:</p> <p>(1) Analytical Tools (2) Quantitative Skills (3) Empirical Knowledge</p>
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**The correspondences between the course's instructional objectives and the cognitive, affective, and psychomotor objectives.**

Differentiate the various objective methods among the cognitive, affective and psychomotor domains of the course's instructional objectives.

I. Cognitive : Emphasis upon the study of various kinds of knowledge in the cognition of the course's veracity, conception, procedures, outcomes, etc.

II.Affective : Emphasis upon the study of various kinds of knowledge in the course's appeal, morals, attitude, conviction, values, etc.

III.Psychomotor: Emphasis upon the study of the course's physical activity and technical manipulation.

No.	Teaching Objectives	objective methods
1	To understand Investments, risk and return, pricing, and risk management.	Cognitive

The correspondences of teaching objectives : core competences, essential virtues, teaching methods, and assessment

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	ADE	124578	Lecture, Discussion	Testing, Study Assignments, Discussion(including classroom and online)

**Course Schedule**

Week	Date	Course Contents	Note
1	109/09/14 ~ 109/09/20	Course Introduction	
2	109/09/21 ~ 109/09/27	Portfolio Theory Part I: Setting up the problem	
3	109/09/28 ~ 109/10/04	Portfolio Theory Part II: Extensions	
4	109/10/05 ~ 109/10/11	Portfolio Theory Part III: Optimal Risky Portfolio	
5	109/10/12 ~ 109/10/18	The CAPM	

6	109/10/19 ~ 109/10/25	The APT	
7	109/10/26 ~ 109/11/01	Equity Options Part I: Pricing	
8	109/11/02 ~ 109/11/08	Equity Options Part II: Empirical Evidence	
9	109/11/09 ~ 109/11/15	The Fixed Income Market Part I: Introduction	
10	109/11/16 ~ 109/11/22	Midterm Exam Week	
11	109/11/23 ~ 109/11/29	The Fixed Income Market Part II: Time Varying Interest Rates and Yield Curves	
12	109/11/30 ~ 109/12/06	Forward, Futures and Swaps	
13	109/12/07 ~ 109/12/13	Risk Management	
14	109/12/14 ~ 109/12/20	The Credit Market Part I: Modelling Default Risk	
15	109/12/21 ~ 109/12/27	The Credit Market Part II: Credit Derivatives	
16	109/12/28 ~ 110/01/03	Hedge Funds	
17	110/01/04 ~ 110/01/10	Market Efficiency	
18	110/01/11 ~ 110/01/17	Final Exam Week	
Requirement			
Teaching Facility		Computer, Projector	
Textbooks and Teaching Materials			
References			
Number of Assignment(s)		10 (Filled in by assignment instructor only)	
Grading Policy		◆ Attendance : 10.0 % ◆ Mark of Usual : 30.0 % ◆ Midterm Exam : 30.0 % ◆ Final Exam : 30.0 % ◆ Other 〈 〉 : %	

Note	<p>This syllabus may be uploaded at the website of Course Syllabus Management System at <a href="http://info.ais.tku.edu.tw/csp">http://info.ais.tku.edu.tw/csp</a> or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at <a href="http://www.acad.tku.edu.tw/CS/main.php">http://www.acad.tku.edu.tw/CS/main.php</a>.</p> <p>※ <b>Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.</b></p>
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