

Tamkang University Academic Year 110, 2nd Semester Course Syllabus

Course Title	SEMINAR ON FINANCIAL THEORY	Instructor	NIEH, CHIEN-CHUNG
Course Class	TLBXD1A DOCTORAL PROGRAM,DEPARTMENT OF BANKING AND FINANCE, 1A	Details	<ul style="list-style-type: none"> ◆ General Course ◆ Required ◆ One Semester
Relevance to SDGs	SDG4 Quality education SDG8 Decent work and economic growth SDG9 Industry, Innovation, and Infrastructure SDG17 Partnerships for the goals		
Departmental Aim of Education			
May have basic competencies of information technology, international issues and may have the vision of the future planning.			
Subject Departmental core competences			
A. The student may have basic knowledge of finance theory and practice.(ratio:40.00) C. To be familiar with related financial research methods and achievements.(ratio:20.00) D. Have the academic ability of independent research.(ratio:20.00) F. To enhance international academic research.(ratio:20.00)			
Subject Schoolwide essential virtues			
2. Information literacy. (ratio:20.00) 3. A vision for the future. (ratio:20.00) 5. Independent thinking. (ratio:50.00) 8. A sense of aesthetic appreciation. (ratio:10.00)			
Course Introduction	Teach students to be acquainted with the modern financial related theory and guide students to read and write financial theory related articles.		

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	This course is designed for PhD level students. The intention of this course is to help students learning modern financial theories to accomplish goals in financial management and write good research papers for publication.	Cognitive

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

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	ACDF	2358	Lecture, Discussion, Publication, Imitation	Testing, Study Assignments, Discussion(including classroom and online), Report(including oral and written), Activity Participation

Course Schedule

Week	Date	Course Contents	Note
1	111/02/21 ~ 111/02/25	Introduction	
2	111/02/28 ~ 111/03/04	(Theoretical and Empirical Study in Finance	
3	111/03/07 ~ 111/03/11	Predictability of Asset Return	UR&CI, GC...
4	111/03/14 ~ 111/03/18	Mean-Variance Portfolio Theory	M-TAR
5	111/03/21 ~ 111/03/25	Valuation) Present Value Relation and Rational Bubbles	STEMM
6	111/03/28 ~ 111/04/01	Efficient Capital Market Hypothesis	
7	111/04/04 ~ 111/04/08	~~~Holiday~~~ (Day off)	
8	111/04/11 ~ 111/04/15	Debt & Investment Decision, (Dividend Policy)	PTH
9	111/04/18 ~ 111/04/22	Capital Structure & Cost of Capital	PST

10	111/04/25 ~ 111/04/29	~~~Midterm~~~	
11	111/05/02 ~ 111/05/06	Capital Asset Pricing Theory and Arbitrage Pricing Theory	STECM
12	111/05/09 ~ 111/05/13	Derivative Pricing Model & Hedging	USTECM
13	111/05/16 ~ 111/05/20	International Financial Theory & Management	ARDL
14	111/05/23 ~ 111/05/27	Term Structure of Interest Rate	Ranking
15	111/05/30 ~ 111/06/03	Research Progress Discussion (Working paper Presentation I)	Pre-I
16	111/06/06 ~ 111/06/10	Research Progress Discussion (Working paper Presentation II)	Pre-II
17	111/06/13 ~ 111/06/17	Research Progress Discussion (Working paper Presentation III)	Pre-III
18	111/06/20 ~ 111/06/24	~~~Final~~~ (Term Paper Due)	
Requirement	Working paper ready for publication		
Teaching Facility	Computer, Projector		
Textbooks and Teaching Materials	Copeland, Weston and Shastri, Financial Theory and Corporate Policy, 4rd ed., Pearson Addison-Wesley Publishing Company, 2005		
References			
Number of Assignment(s)	2 (Filled in by assignment instructor only)		
Grading Policy	◆ Attendance : 10.0 % ◆ Mark of Usual : 20.0 % ◆ Midterm Exam : 20.0 % ◆ Final Exam : % ◆ Other 〈Term paper〉 : 50.0 %		
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.		