

Tamkang University Academic Year 111, 1st Semester Course Syllabus

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| 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"> ◆ General Course ◆ Required ◆ One Semester |
| Relevance to SDGs | SDG5 Gender equality SDG10 Reducing inequalities | | |
| Departmental Aim of Education | | | |
| I. Learning and instanding international financial theory. II. Learn to plan the future. III. Enhance the ability of practical analysis. IV. Increase the team research ability. V. Master the international financial pulsation. VI. Cultivate morality and global civilization. | | | |
| Subject Departmental core competences | | | |
| A. The student to have a basic knowledge of international financial management theory and practice.(ratio:35.00) B. To have a good grounding of relevant financial laws.(ratio:5.00) C. To understand the basic moral principles within the international financial industry. (ratio:10.00) D. To have a global perspective of the subject and a basic command of foreign language abilities.(ratio:20.00) E. To obtain international professional qualifications that will aid their future career. (ratio:20.00) F. To obtain a basic ability to examine domestic and global financial situations.(ratio:10.00) | | | |
| Subject Schoolwide essential virtues | | | |
| 1. A global perspective. (ratio:10.00) 2. Information literacy. (ratio:15.00) 3. A vision for the future. (ratio:10.00) | | | |

4. Moral integrity. (ratio:10.00)
5. Independent thinking. (ratio:30.00)
6. A cheerful attitude and healthy lifestyle. (ratio:5.00)
7. A spirit of teamwork and dedication. (ratio:10.00)
8. A sense of aesthetic appreciation. (ratio:10.00)

Course
Introduction

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:

- (1) Analytical Tools
- (2) Quantitative Skills
- (3) Empirical Knowledge

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 | ABCDEF | 12345678 | Lecture, Discussion | Testing, Study Assignments, Discussion(including classroom and online) |

Course Schedule

| Week | Date | Course Contents | Note |
|------|--------------------------|---------------------|------|
| 1 | 111/09/05 ~ 111/09/11 | Course Introduction | |

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| 2 | 111/09/12 ~ 111/09/18 | Portfolio Theory Part I: Setting up the problem | |
| 3 | 111/09/19 ~ 111/09/25 | Portfolio Theory Part II: Extensions | |
| 4 | 111/09/26 ~ 111/10/02 | Portfolio Theory Part II: Extensions | |
| 5 | 111/10/03 ~ 111/10/09 | Portfolio Theory Part III: Optimal Risky Portfolio | |
| 6 | 111/10/10 ~ 111/10/16 | The CAPM | |
| 7 | 111/10/17 ~ 111/10/23 | The CAPM | |
| 8 | 111/10/24 ~ 111/10/30 | The APT | |
| 9 | 111/10/31 ~ 111/11/06 | Equity Options Part I: Pricing | |
| 10 | 111/11/07 ~ 111/11/13 | Midterm Exam Week | |
| 11 | 111/11/14 ~ 111/11/20 | The Fixed Income Market Part II: Time Varying Interest Rates and Yield Curves | |
| 12 | 111/11/21 ~ 111/11/27 | Forward, Futures and Swaps | |
| 13 | 111/11/28 ~ 111/12/04 | Risk Management | |
| 14 | 111/12/05 ~ 111/12/11 | The Credit Market Part I: Modelling Default Risk | |
| 15 | 111/12/12 ~ 111/12/18 | The Credit Market Part I: Modelling Default Risk | |
| 16 | 111/12/19 ~ 111/12/25 | The Credit Market Part II: Credit Derivatives | |
| 17 | 111/12/26 ~ 112/01/01 | Hedge Funds | |
| 18 | 112/01/02 ~ 112/01/08 | Final Exam Week | |
| | Requirement | | |
| | Teaching Facility | Computer, Projector | |
| | Textbooks and Teaching Materials | | |
| | References | | |
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| Number of Assignment(s) | 10 (Filled in by assignment instructor only) |
| Grading Policy | <ul style="list-style-type: none"> ◆ Attendance : 10.0 % ◆ Mark of Usual : % ◆ Midterm Exam : 35.0 % ◆ Final Exam : 35.0 % ◆ Other (practice class) : 20.0 % |
| Note | <p>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.</p> <p>※ Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.</p> |