

Tamkang University Academic Year 112, 2nd Semester Course Syllabus

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| Course Title | SEMINAR IN FINANCIAL MANAGEMENT | Instructor | CHANG-WEN DUAN |
| Course Class | TLBBM1A MASTER'S PROGRAM, DEPARTMENT OF BANKING AND FINANCE (ENGLISH-TAUGHT PROGRAM), 1A | Details | <ul style="list-style-type: none"> ◆ General Course ◆ Required ◆ One Semester |
| Relevance to SDGs | SDG8 Decent work and economic growth | | |
| Departmental Aim of Education | | | |
| In full and advanced financial courses to cultivate the international professional financial talents with independent analysis, judgement, and problem solve abilities. | | | |
| Subject Departmental core competences | | | |
| <ul style="list-style-type: none"> A. Cultivate advanced knowledge of financial theory.(ratio:30.00) B. Increase the skill of applied theory and practice.(ratio:25.00) C. Increase the ability of logical deduction.(ratio:15.00) D. Learning and use of financial research method.(ratio:15.00) E. Increase the ability to pass the exam of advanced financial professional certificate. (ratio:5.00) F. To have the potential of future advanced academic study.(ratio:10.00) | | | |
| Subject Schoolwide essential virtues | | | |
| <ul style="list-style-type: none"> 1. A global perspective. (ratio:20.00) 2. Information literacy. (ratio:10.00) 3. A vision for the future. (ratio:10.00) 4. Moral integrity. (ratio:5.00) 5. Independent thinking. (ratio:30.00) 6. A cheerful attitude and healthy lifestyle. (ratio:5.00) 7. A spirit of teamwork and dedication. (ratio:15.00) 8. A sense of aesthetic appreciation. (ratio:5.00) | | | |

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| Course Introduction | <p>The teaching focus of this course is CAPM. We apply the no-arbitrage concept to explain conceptually one of the core principles of finance: that risk must be evaluated relative to a benchmark. This course, "Capital Markets and the Pricing of Risk," provides the key intuition and motivation for the relation between risk and return. we also explains the distinction between diversifiable and systematic risk, and introduces the CAPM in the way it is used in practice, as a means of identifying systematic risk and determining risk premia.</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 | Teach financial theory so that students can acquire knowledge of asset pricing | 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, Experience | Testing, Discussion(including classroom and online), Report(including oral and written) |

Course Schedule

| Week | Date | Course Contents | Note |
|------|-------------------------|-----------------------------------|------|
| 1 | 113/02/19~ 113/02/25 | Teaching introduction | |
| 2 | 113/02/26~ 113/03/03 | The Corporation | |
| 3 | 113/03/04~ 113/03/10 | Corporate governance | |
| 4 | 113/03/11~ 113/03/17 | Fundamentals of Capital Budgeting | |

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| 5 | 113/03/18 ~ 113/03/24 | Off-campus visit | |
| 6 | 113/03/25 ~ 113/03/31 | Valuing Stocks | |
| 7 | 113/04/01 ~ 113/04/07 | Valuing Stock (Vacation) | |
| 8 | 113/04/08 ~ 113/04/14 | Valuing Bonds | |
| 9 | 113/04/15 ~ 113/04/21 | midterm exam week / Submit midterm report | |
| 10 | 113/04/22 ~ 113/04/28 | Capital Markets and the Pricing of Risk | |
| 11 | 113/04/29 ~ 113/05/05 | Optimal Portfolio Choice+ Off-campus visit | |
| 12 | 113/05/06 ~ 113/05/12 | The Capital Asset Pricing Model | |
| 13 | 113/05/13 ~ 113/05/19 | Alternative Model of Systematic Risk / student presentation paper (0) | |
| 14 | 113/05/20 ~ 113/05/26 | student presentation paper (1) | |
| 15 | 113/05/27 ~ 113/06/02 | student presentation paper (2) | |
| 16 | 113/06/03 ~ 113/06/09 | Submit final report | |
| 17 | 113/06/10 ~ 113/06/16 | final exam week | vacation |
| 18 | 113/06/17 ~ 113/06/23 | Teacher Flexible Teaching Week | |
| Key capabilities | | | |
| Interdisciplinary | | | |
| Distinctive teaching | | | |
| Course Content | | Logical Thinking | |
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| Requirement | <p>1.This course is Required. Non-master students of the department of Banking and Finance for EMI are not allowed to take it.</p> <p>2.There are no exams during midterm and final exam weeks. Each student is required to submit a report about the how student feels in this course.</p> <p>3. Students must present an academic paper and one section textbook during class, which is derived from the content of the course.</p> |
| Textbooks and Teaching Materials | <p>Self-made teaching materials:Presentations</p> <p>Using teaching materials from other writers:Textbooks</p> |
| References | |
| Grading Policy | <p>◆ Attendance : 12.0 % ◆ Mark of Usual : 14.0 % ◆ Midterm Exam : 14.0 %</p> <p>◆ Final Exam : 14.0 %</p> <p>◆ Other (presentation) : 46.0 %</p> |
| 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> |