

(111)

# College of Management

# Fu Jen Catholic University

## 2022-2023 Course Catalog



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# Finance

## ● Course list 課程列表

MS Program in Finance - Full-Time		code	classes	Credit hours
Required common credit hours of the graduate institute 必修	Econometrics 計量經濟學	01855	1	3
	Financial Management 財務管理	01983	1	3
	Financial Economics 財務經濟學	31760	1	3
	Investments-Net 投資學-網	34691	1	3
	Futures and Options 期貨與選擇權	03408	1	3
	Risk Management 風險管理	07897	1	3
	Thesis 論文	00041	1	6
	Special Topics on Finance 金融專題研討	03071	1	3
Elective credit hours of the graduate institute in other sections 選修	Corporate Financial Decisions 公司財務決策	21005	1	3
	Financial Marketing 金融行銷	23097	1	3
	Digital Finance 數位金融	24106	1	3
	Business Ethics 企業倫理	00292	1	2
	Financial Statement Analysis 財務報表分析	01982	1	3
	Financial Innovation 金融創新	07527	1	3
	Securitization 資產證券化	08951	1	3
	Practicum in Enterprises I 產業實習(一)	10852	1	3
	Financial Big Data 金融大數據	24108	1	3
	Modern Financial Forum 當代財金論壇	35813	1	3
	Case Study in Finance 財務個案研討	33904	1	3
	International Finance 國際金融	02090	1	3
	Practicum in Enterprises II 產業實習(二)	11370	1	3
	Internationalization Strategy 國際化策略	24107	1	3
	Analyses and Applications in Financial Big Data 金融大數據分析與應用	24109	1	3
	Business Valuation and Analysis 企業分析與評價	14068	1	3
	International Financial Regulations-Course in English 國際金融法規-英	19067	1	3
	Financial management and practice 金融經營與管理實務	35189	1	2

● Course objective and prerequisites

Course Code	01855			
Course Name	Econometrics	Credit	F	S
			3	0
Course Objectives	<p>The objectives of this course are</p> <ol style="list-style-type: none"> <li>1.To provide a foundation for the applied research in Economics and Finance.</li> <li>2.To introduce the modern treatment of econometrics, using theory and applications that match real-world theory and data.</li> <li>3.To cover the topics including multiple regression techniques with focus on economic applications, as well as issues such as omitted variables, panel data, and instrumental variables. and</li> <li>4.To be able to understand and apply the econometric and statistical methods using computer packages.</li> </ol>			
Prerequisites	None			

Course Code	01983			
Course Name	Financial Management	Credit	F	S
			3	0
Course Objectives	<p>This course provides advanced treatment of corporate finance for graduate level finance majors. The primary objective of the course is to enhance student's understanding on the theory and application of corporate financial decisions. These decisions include choosing between competing investment opportunities, raising money on the financial markets and the issue of capital structure, how to manage operating cash flows with advanced financial arrangements, how to manage risk and return, what dividend policy to be made, and etc. Therefore, four major topics, namely capital budgeting, capital structure, working capital management and dividend policy will be emphasized in this course. Students enrolled the course are expected to familiar with the followings upon course completion.</p> <ol style="list-style-type: none"> <li>1. The possible types and control mechanism of agency problems that originates from modern corporate structure separating management from shareholder's ownership.</li> <li>2. Valuation approaches, cash flow estimation, and risk aspect relating to capital budgeting. The concept of real option embedded in project investment is also emphasized.</li> <li>3. The concept of weighted average cost of capital (WACC) is emphasized with special focus on possible approaches to estimate each cost element.</li> <li>4. Possible arguments that dictate the optimal capital structure and dividend policy. Market frictions such as transaction cost or taxes are included into discussions step by step.</li> <li>5. Students are asked to develop the ability to find and solve the financial problems like an Executive Financial Manager (CFO).</li> </ol>			
Prerequisites	None			

Course Code	31760			
Course Name	Financial Economics	Credit	F	S

			3	0
Course Objectives	<p>The objectives of this course are</p> <ol style="list-style-type: none"> <li>1. To learn some mathematical expertises that are fundamental in “Finance” or “Investments” discipline.</li> <li>2. To know no arbitrage market setting and the existence of risk-neutral probability measure.</li> <li>3. To form general understanding of structuring portfolio choice problem.</li> <li>4. Competitive market equilibrium and Pareto efficiency.</li> </ol>			
Prerequisites	None			

Course Code	01579			
Course Name	Investments	Credit	F	S
			0	3
Course Objectives	<p>The learning objectives of this course are</p> <ol style="list-style-type: none"> <li>1. To know characteristics of financial tools.</li> <li>2. To cover the issues such as what are their fair prices and when and how to formulate investment portfolio. and</li> <li>3. To understand the following subjects: (1) returns and risks of financial assets in money market, capital market, foreign exchange market and derivative market. (2) Investment decision criteria of NPV and IRR. (3) mean-variance portfolio theory, (4) CAPM &amp; APT and general principle of pricing (5) forward, future, option and Swap contracts, (6) option pricing- lattice approximation, (7) option pricing- Black-Scholes, and (8) portfolio performance measurement and management.</li> </ol>			
Prerequisites	None			

Course Code	03408			
Course Name	Futures and Options	Credit	F	S
			0	3
Course Objectives	<p>The learning objectives of this course include:</p> <ol style="list-style-type: none"> <li>1. The basic characteristics of derivative contracts.</li> <li>2. No arbitrage pricing bounds of futures, options and other derivatives such as swap, etc.</li> <li>3. Trading strategies of options.</li> <li>4. Binomial tree pricing options.</li> <li>5. Black-Scholes model</li> <li>6. Hedging when issue or buy an option.</li> <li>7. Structured note</li> <li>8. Exotic options.</li> </ol>			
Prerequisites	None			

Course Code	07897			
Course Name	Risk Management	Credit	F	S
			3	0
Course Objectives	<p>This course aims to provide students a broad perspective of risk management containing traditional risk management and insurance and other types of risk management. The students are expected to build a comprehensively conceptual framework as</p> <ol style="list-style-type: none"> <li>1. To make risk management and insurance decisions for increasing business value and individual welfare.</li> </ol>			

	<p>2.To understand insurance contracts and institutional features of the insurance industry. and</p> <p>3.To understand the effects of and the rationale for public policies that affect risk and allocation of risk among business and individuals.</p> <p>Basically, topics in this course include</p> <ol style="list-style-type: none"> <li>1. investment strategy</li> <li>2. institutional structure</li> <li>3. regulations</li> <li>4. database management</li> <li>5. quantitative procedures</li> </ol>
Prerequisites	none

Course Code	00041			
Course Name	Thesis	Credit	F	S
			0	6
Course Objectives	Train students how to solve problems, do researches and write a good thesis.			

Course Code	03071			
Course Name	Special Topics on Finance	Credit	F	S
			0	3
Course Objectives	This is a lecture course that invites promising scholars and practice experts in financial field to deliver speeches. By above speeches and Q&A interactions, students are expected to know the cutting-edge studies in academics and hot issues in real-world finance.			
Prerequisites	None			

Course Code	21005			
Course Name	Corporate Financial Decisions	Credit	F	S
			3	0
Course Objectives	This is designed as an advanced course in corporate finance. The objective is to enhance students' understandings in greater depth of corporate financial decisions, including corporate investment, corporate financing, financial innovation and some other related issues. The course will be held as a seminar form relying heavily on discussion and student presentation.			
Prerequisites	Financial Management			

Course Code	23097			
Course Name	Financial Marketing	Credit	F	S
			3	0
Course Objectives	<p>The objective of this course is to provide students with financial marketing concepts and to improve students' abilities to implement marketing related activities in financial industries. Upon course completion, the students should be able to:</p> <ol style="list-style-type: none"> <li>1. Realize the concepts of financial marketing.</li> <li>2. Understand the meanings and procedure of strategic marketing in financial industries.</li> <li>3. Understand the meaning of segmenting, targeting, and positioning (STP) in financial industries.</li> <li>4. Understand the characteristics of financial products and services.</li> <li>5. Utilize marketing theory to analyze financial firm's marketing</li> </ol>			

	activities. 6. Learn the skills of marketing planning and apply marketing management in an effective manner.
Prerequisites	None

Course Code	24106			
Course Name	Digital Finance	Credit	F	S
			3	0
Course Objectives	The course is aimed at providing participants with insights into the concept and practice of digital finance, particularly digital banking, and how to operate or manage it. Course goals are to: lead students to understand the evolution and development of digital banking, internet insurance, and internet securities; stimulate analytical thought about operations of digital finance by applying the considerations in case studies; and apply what has been learned in class to types of virtual or real digital finance business models through class projects.			
Prerequisites	None			

Course Code	00292			
Course Name	Business Ethics	Credit	F	S
			0	2
Course Objectives	To appreciate the essences of business ethics through five main faucets: recognizing socially acceptable business conduct from the global perspectives, embedding good business in treating people nice and fair, reengineering corporate image, enhancing professional ethics, and investing in sustainable and socially responsible corporations.			
Prerequisites	None			

Course Code	01982			
Course Name	Financial Statement Analysis	Credit	F	S
			0	3
Course Objectives	This course is about the analysis of financial information - particularly firms' financial statements - for making decisions to invest in businesses. The primary objectives of this courses are 1.To focus on equity (share) valuation. 2.To examine the appropriate methods of fundamental analysis, including models of shareholder value, a comparison of accrual accounting and discounted cash flow approaches to valuation, the analysis of profitability, growth and valuation generation in a firm, testing the quality of financial reports, forecasting earnings and cash flows, pro-forma analysis for strategy and planning, analysis of risk, and the determination of price/earnings and market-to-book ratios. 3.To provide the basis of valuation from the perspective of security analyst as well as corporate financial analyst and to be applicable to the valuation of acquisitions, restructurings, other investments, and strategic analysis; and 4.To be able to write a thorough and convincing research report.			
Prerequisites	None			

Course Code	07527			
Course Name	Financial Innovation	Credit	F	S
			0	3
Course Objectives	Financial innovations can be classified into two areas: process innovations			

	and product innovations. The course mainly focuses on the innovations of financial products. The students are exposed to principles and practices of design, hedging, and pricing of the financial products in a global perspective. The class starts with the discussions of general principles of financial products design, including the design of forwards, simple interest rate derivatives, swaps, and options. The second part discusses the static and dynamics hedging of the financial derivatives. The last part of the class exposes the students with the analytic tools of asset pricing with applications, including the binomial model, Monte Carlo simulation, and calibration. The students are expected to be able to discuss and analyze complicated financial products designed to meet various clients' needs.
Prerequisites	None

Course Code	08951			
Course Name	Securitization	Credit	F	S
			0	3
Course Objectives	<p>The objectives of this course are</p> <ol style="list-style-type: none"> <li>1.To introduce the principles, structures, and investment characteristics of several major types of asset securitization, including residential mortgage backed securities, commercial mortgage backed securities, auto loan backed securities, credit card ABS, Asset-backed commercial paper (ABCP), Housing equity loan backed securities, CBO/CLO/CDO, and real estate backed securities. and</li> <li>2.To discuss the impact of new Basel Accord (Basel II) on asset securitization.</li> </ol>			
Prerequisites	None			

Course Code	10852			
Course Name	Practicum in Enterprises I	Credit	F	S
			0	3
Course Objectives	<p>This objective of this course are:</p> <ol style="list-style-type: none"> <li>1.To learn practical working techniques and business operations to shorten the gap between theory and practice of financial and non-financial industries.</li> <li>2.To learn business ethics and job discipline to become a business person of integrity. and</li> <li>3.To expand network of people among industries to benefit future career development.</li> </ol>			
Prerequisites	None			

Course Code	24108			
Course Name	Financial Big Data	Credit	F	S
			0	3
Course Objectives	<p>Big Data will have increasingly important implications and applications for finance field. This course aims to provide a fundamental training of data collection and management techniques for students. We expect that students will develop the ability of utilizing the software of data collection and management, such as R, SQL, and SAS.</p>			
Prerequisites	None			

Course Code	33904			
Course Name	Case Study in Finance	Credit	F	S
			0	3
Course Objectives	The main goal of this course is to train students to have the analytical ability of case study, especially from the aspect of corporate financial quality evaluation. The course is based on accounting, finance and business management, and will take current events as examples to achieve the goal of cultivating students' ability to analyze cases from a financial perspective. The course focuses on topics including financial statement analysis, overall financial quality evaluation, capital structure analysis, and financial strategy analysis. Finally, the course will use group case reports to allow students to learn by doing.			
Prerequisites	None			

Course Code	02090			
Course Name	International Finance	Credit	F	S
			3	0
Course Objectives	This course will provide students with an integrating understanding of the modern international finance and open economy macroeconomics from the theoretical and empirical perspectives. We will discuss the foreign currency markets and international financial arbitrage, the fundamental international parity conditions, the models of balance-of-payments and exchange-rate determination, balance-of-payments crises, and the issue of exchange rate exposure.			
Prerequisites	None			

Course Code	11370			
Course Name	Practicum in Enterprises II	Credit	F	S
			2	0
Course Objectives	This objective of this course are 1.To learn practical working techniques and business operations and to shorten the gap between theory and practice of financial and non-financial industries; 2.To learn business ethics and job discipline and to become a business person with integrity; and 3.To expand people network among industries and to benefit future career development by internship and result sharing, communication, performance review, mentoring-teach, and business visit.			
Prerequisites	1.Used to take the course: Practicum in Enterprises I and finish internship, or 2.Used to have internship experience and prior permission from the course instructor.			

Course Code	24107			
Course Name	Internationalization Strategy	Credit	F	S
			3	0
Course Objectives	Internationalization is both an opportunity and a threat for Taiwan's financial institutions. This course aims to equip students with the concepts, frameworks, and techniques needed to develop and implement international			



	expansion strategies. While internationalization generally occurs through two mechanisms: trade and foreign direct investment (FDI), this course will focus on the FDI entry mode and the design of international strategy that achieves an optimal balance between global integration and national differentiation. Both theoretical frameworks and strategic management practices will be delivered through readings and case discussions.			
Prerequisites	None			

Course Code	24109			
Course Name	Analyses and Applications in Financial Big Data	Credit	F 3	S 0
Course Objectives	<p>Big Data will have increasingly important implications and applications for finance field. The purposes of this course are as follows:</p> <ol style="list-style-type: none"> <li>1. We introduce the definition, coverage, and possible applications of financial Big Data for students. The possible applications include the intraday trading data of securities and derivatives, corporate banking and consumer finance data, financial marketing data, corporate finance data, macroeconomic data, and the textual data in financial media or websites.</li> <li>2. Using data analysis tools (e.g. R, SAS) to implement the further analyses of the aforementioned financial Big Data.</li> </ol>			
Prerequisites	Financial Big Data			

Course Code	14068			
Course Name	Business Valuation and Analysis	Credit	F 0	S 3
Course Objectives	<ol style="list-style-type: none"> <li>1. To introduce advances in business analysis and valuation associated with advances in International Financial Reporting Standards and International Valuation Standards.</li> <li>2. To integrate business strategy analysis, performance projection and security valuation through case studies and real-world application. and</li> <li>3. To captures the essentials of fundamental analysis on Taiwan capital markets.</li> </ol>			
Prerequisites	None			

Course Code	19067			
Course Name	International Financial Regulations	Credit	F 0	S 3
Course Objectives	<p>The objectives of this course are</p> <ol style="list-style-type: none"> <li>1. To provide students with a basic understanding of important financial laws and regulatory authorities, with a particular focus on the United States, the European Union and international financial institutions.</li> <li>2. To help students express themselves in professional English and thereby improve their international communication skills.</li> </ol>			
Prerequisites	None			

Course Code	35189			
Course Name	Financial management and practice	Credit	F	S

			3	0
Course Objectives	<p>The purpose of this course is to help students better understand how big companies work in the real world and nurture requisite capacity as new employees. The course will introduce different functions of a corporation and look into how these units interact to improve overall performance. Senior business executives will be invited to give lectures. Students are expected to actively participate in discussions and make group presentations in English during the course. Students who successfully complete the course should be in a better position to be accepted by a business of their choice and perform better than average.</p>			
Prerequisites	None			