

National Tsing Hua University
College of Technology Management
Course Syllabus

科號 Course Number	QF 510900	學分 Credit	3	人數限制 Size of Limit	6
中文名稱 Course Title	財務資料分析				
英文名稱 Course English Title	Financial data analysis				
任課教師 Instructor	謝佩芳				
教師聯絡方式 Contact Information	pfhsieh@mx.nthu.edu.tw				
上課時間 Time	W2W3W4	上課教室 Room			
先修科目 Prerequisite(s)					
課程說明 Course Description					
Students who are taking this course should have already taken courses of option and future markets (derivative markets) and financial econometrics. This course is an introduction to empirical researches of derivative markets, with focus on a particular topic. This course will focus on the implied information of option markets and introduce several important findings of this topic.					
指定用書 Textbooks					
Relevant paper					
參考書籍 References					
教學方式 Teaching Approach					
We will discuss several interesting topics of empirical works on derivative market. Students should read the relevant paper before class.					
評分標準 Grading					
Class presentation 100%					

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Class Schedule

Week	Topic
#1 Sep.13	
#2 Sep.20	
#3 Sep.27	
#4 Oct.4	
#5 Oct.11	
#6 Oct.18	
#7 Oct.25	
#8 Nov.1	
#9 Nov.8	
#10 Nov.15	No Class
#11 Nov.22	
#12 Nov.29	
#13 Dec.6	
#14 Dec.13	
#15 Dec.20	
#16 Dec.27	

*The schedule is tentative and subject to change with prior notice.