科目：**財務計量(Financial Econometrics)(含財務時間序列、財務工程及投資學)**

參考書：1. Ruey S. Tsay (2005). Analysis of Financial Time Series, 2nd Edition. Wiley, New York.
2. David E. Bell and Arthur Jr. Schleifer (1995). Risk Management. Course Technology Inc., Cambridge.
3. John C. Hull (2008). Options, Futures, and Other Derivatives, 7th Edition. Prentice Hall.
4. John Y. Campbell, Andrew W. Lo and Craig A. MacKinlay (1996). The Econometrics of Financial Markets, Princeton University Press.

Topics :

1. Financial time series and their characteristics.
2. Linear time series analysis and its applications.
3. Conditional heteroscedastic models.
4. Continuous-time models and their applications.
5. Extreme values, quantile estimation, and value at risk.
6. Multivariate time series analysis and its applications.
7. Multivariate volatility models and their applications.
8. Portfolio theory.