國立台灣科技大學 114學年 第2學期　課程大綱

Spring 2026 NTUST Course Outline

授課教師：曾凱逸

Instructor:Kae-Yih Tzeng

課程名稱：投資組合管理實務

Course Title：Portfolio Management Practices

2026/6/22

課程代號：FN6907701 Course Code 學分數：3 Credits	必選修：選修/半學年 Required/Electve:Elective/Half Yr. 先修課程： Prerequisites

節次教室： Time/Location	M2(TR-516) M3(TR-516) M4(TR-516)
專業核心能力： Core Professional Competencies	■解決問題之能力(Problem Solving) ■管理專業知識(Comprehensive management knowledge) ■良好溝通表達之能力：■口說溝通能力(Oral communication skills);■書寫溝通能力(Written Communication Skills)
課程網址： Course Website	
課程宗旨： Course Objectives	本課程藉由投資模擬及系統化的知識教授以使學生能對投資組合的實務運作及學術理論有深入了解。課程中，同學們會在和目前的股市相同的環境中，進行股票的買賣來維持投資組合，讓同學們實際了解投資組合管理要面對的各個議題，如分析方法及基金管理策略，進而探討投資組合報酬和風險的變化、績效衡量及組合型態等。學術理論上以教授報酬和風險關係、投資組合分散理論及效率市場理論等重要的投資學理論。本課程在學習後，將深化同學們在投資領域的知識及技能。 This course aims to provide students with a more in-depth understanding of portfolio management practices, whilst providing a balanced knowledge of both academics and portfolio management practices utilizing investment simulation models and a systematic instruction methodology. During this coursework, students will simulate buying & selling stocks in an environment similar to the current Taiwan stock market, as well as attempt to maintain a portfolio. The course objective of our stock simulation will allow students to gain more practical knowledge in portfolio management and to learn how to manage various investment issues related to stock portfolio management such as analytical methods and fund management strategies. Additionally, students will learn about portfolio returns and risks, how to measure stock performances and about the various types of stock portfolios. The academic theory during this coursework covers the relationship between portfolio returns and risks, portfolio diversification and the efficient market theory. Upon completing this course, students will have deepened their knowledge and skills in the field of portfolio management and investment.
課程大綱： Outline of Lectures	

	1.課程簡介與導論 2.資產管理的概念 3.共同基金的基本類型 4.共同基金的報酬與風險 5.共同基金的募集與交易 6.境外基金 7.特殊型基金 8.投資組合的理論及應用 9.基金投資組合的管理策略 10.基金管理的分析方法 11.基金績效評估 12.代客操作與信託業務 13.對沖基金 14.退休基金
授課方式： Method of Instruction	講授 Lecture：% 分組討論 Group discussion：% 案例研討 Case study：% 操做練習 Practical exercises：% 講授 Lecture：%
教科書： Textbooks	
參考書目： References	
修課須知： Notice	
評量方式： Grading	
備註說明： Notes	