

## 课程详述

### COURSE SPECIFICATION

以下课程信息可能根据实际授课需要或在课程检讨之后产生变动。如对课程有任何疑问，请联系授课教师。

The course information as follows may be subject to change, either during the session because of unforeseen circumstances, or following review of the course at the end of the session. Queries about the course should be directed to the course instructor.

1.	课程名称 <b>Course Title</b>	金融分析师资格考试辅导课（一级） <b>CFA Level I Preparation</b>
2.	授课院系 <b>Originating Department</b>	数学系 Department of Mathematics
3.	课程编号 <b>Course Code</b>	MA338
4.	课程学分 <b>Credit Value</b>	0
5.	课程类别 <b>Course Type</b>	专业选修课 Major Elective Courses
6.	授课学期 <b>Semester</b>	秋季 Fall
7.	授课语言 <b>Teaching Language</b>	中英双语 English & Chinese
8.	授课教师、所属学系、联系方式（如属团队授课，请列明其他授课教师） <b>Instructor(s), Affiliation &amp; Contact</b> (For team teaching, please list all instructors)	崔书墨 (cuism@sustech.edu.cn)， 数学系 Shumo Cui (cuism@sustech.edu.cn), Department of Mathematics
9.	实验员/助教、所属学系、联系方式 <b>Tutor/TA(s), Contact</b>	待公布 To be announced
10.	选课人数限额(可不填) <b>Maximum Enrolment (Optional)</b>	

11. 授课方式 Delivery Method	讲授 Lectures	习题/辅导/讨论 Tutorials	实验/实习 Lab/Practical	其它(请具体注明) Other (Please specify)	总学时 Total
学时数 Credit Hours	64	0	0	0	0
12. 先修课程、其它学习要求 Pre-requisites or Other Academic Requirements	数理统计 (MA204) 或概率论与数理统计 (MA212)				
13. 后续课程、其它学习规划 Courses for which this course is a pre-requisite	无 None				
14. 其它要求修读本课程的学系 Cross-listing Dept.	无 None				

### 教学大纲及教学日历 SYLLABUS

#### 15. 教学目标 Course Objectives

CFA 全称 Chartered Financial Analyst (特许金融分析师) 是国际通行的金融投资从业者专业资格认证。CFA 考试内容与与时俱进, 贴近实际需要, 因此, 成功通过 CFA 考试的求职者经常受到金融行业用人单位的青睐。

CFA 考试分为三级, 本课程将涵盖 CFA 一级考试的所有内容, 旨在帮助学生们有计划地准备并通过 CFA 一级考试, 以此增强他们在金融行业的竞争力和实务能力。

CFA (Chartered Financial Analyst) Program is an internationally recognized professional qualification for financial industry practitioners. The CFA exam content keeps pace with the times and reflects practical demands, therefore, job seekers who successfully pass the CFA exams are often favored by employers in the financial industry.

The CFA program consists of exams of three levels. This course will cover all the contents of the CFA level 1 exam, and is designed to help students prepare for and pass the CFA level 1 exam through a well-planned schedule, thereby enhancing their competitiveness and practical ability in the financial industry.

#### 16. 预达学习成果 Learning Outcomes

本课程涵盖 CFA 一级考试中涉及的全部内容, 包括会计, 经济学, 道德, 资产管理和证券分析等领域。同时, 本课程会根据 CFA 考试的具体特点, 重点讲授 CFA 考试中的重点和难点, 并逐步训练同学们的答题技巧。完成本课程的同学应具有通过 CFA 一级考试的知识储备和能力。

This course covers the materials involved in the CFA level 1 exam, including areas such as accounting, economics, ethics, asset management, and securities analysis. At the same time, according to the specific characteristics of the CFA exam, this course will focus on the key points and difficulties in the CFA exam, and gradually enhance students' techniques in taking CFA exams. Students who complete this course should have the ability to successfully pass the CFA Level 1 exam.

#### 17. 课程内容及教学日历 (如授课语言以英文为主, 则课程内容介绍可以用英文; 如团队教学或模块教学, 教学日历须注明主讲人)

**Course Contents (in Parts/Chapters/Sections/Weeks. Please notify name of instructor for course section(s), if this is a team teaching or module course.)**

Content	内容	学时安排
<b>1 Ethical and Professional Standards</b>	<b>道德和专业标准</b>	<b>共 6 学时</b>
1.1 Ethics and Trust in the Investment Profession	投资行业的道德与信任	2 学时
1.2 Code of Ethics and Standards of Professional Conduct	道德守则和职业操守标准	1 学时
1.3 Guidance for Standards I–VII	标准指南	1 学时
1.4 Introduction to the Global Investment Performance Standards	全球投资绩效标准简介	1 学时
1.5 The GIPS Standards	全球投资绩效标准	1 学时
<b>2 Quantitative Methods</b>	<b>定量方法</b>	<b>共 8 学时</b>
2.1 The Time Value of Money	金钱的时间价值	1 学时
2.2 Discounted Cash Flow Applications	现金流量折现示例	1 学时
2.3 Statistical Concepts and Market Returns	统计概念和市场收益	1 学时
2.4 Probability Concepts	概率概念	1 学时
2.5 Common Probability Distributions	常用概率分布	1 学时
2.6 Sampling and Estimation	采样与估计	1 学时
2.7 Hypothesis Testing	假设检验	1 学时
2.8 Technical Analysis	技术分析	1 学时
<b>3 Economics</b>	<b>经济学</b>	<b>共 7 学时</b>
3.1 Topics in Demand and Supply Analysis	供需分析	1 学时
3.2 The Firm and Market Structures	公司与市场结构	1 学时
3.3 Aggregate Output, Prices, and Economic Growth	总产出，价格和经济增长	1 学时
3.4 Understanding Business Cycles	了解商业周期	1 学时
3.5 Monetary and Fiscal Policy	货币和财政政策	1 学时
3.6 International Trade and Capital Flows	国际贸易与资本流动	1 学时
3.7 Currency Exchange Rates	货币与汇率	1 学时
<b>4 Financial Reporting and Analysis</b>	<b>财务报告与分析</b>	<b>共 17 学时</b>
4.1 Financial Statement Analysis: An Introduction	财务报表分析：简介	1 学时
4.2 Financial Reporting Standards	财务报告准则	2 学时
4.3 Understanding Income Statements	了解损益表	2 学时

4.4	Understanding Balance Sheets	了解资产负债表	2 学时
4.5	Understanding Cash Flow Statements	了解现金流量表	2 学时
4.6	Financial Analysis Techniques	财务分析技巧	1 学时
4.7	Inventories	库存	2 学时
4.8	Long-Lived Assets	长期资产	1 学时
4.9	Income Taxes	所得税	1 学时
4.10	Non-Current (Long-Term) Liabilities	非流动（长期）负债	1 学时
4.11	Financial Reporting Quality	财务报告质量	1 学时
4.12	Financial Statement Analysis: Applications	财务报表分析示例	1 学时
<b>5</b>	<b>Corporate Finance</b>	<b>企业融资</b>	<b>共 5 学时</b>
5.1	Corporate Governance and ESG: An Introduction	公司治理与责任投资	1 学时
5.2	Capital Budgeting	资本预算	1 学时
5.3	Cost of Capital	资金成本	1 学时
5.4	Measures of Leverage	衡量杠杆率	1 学时
5.5	Working Capital Management	营运资金管理	1 学时
<b>6</b>	<b>Portfolio Management</b>	<b>投资组合管理</b>	<b>共 6 学时</b>
6.1	Portfolio Management: An Overview	投资组合管理：概述	1 学时
6.2	Portfolio Risk and Return: Part I	投资组合风险与回报：第一部分	1 学时
6.3	Portfolio Risk and Return: Part II	投资组合风险与回报：第二部分	1 学时
6.4	Basics of Portfolio Planning and Construction	投资组合规划和实施	1 学时
6.5	Risk Management: An Introduction	风险管理：简介	1 学时
6.6	Fintech in Investment Management	金融科技投资管理	1 学时
<b>7</b>	<b>Equity Investments</b>	<b>股权投资</b>	<b>共 6 学时</b>
7.1	Market Organization and Structure	市场组织结构	1 学时
7.2	Security Market Indexes	证券市场指数	1 学时
7.3	Market Efficiency	市场有效理论	1 学时
7.4	Overview of Equity Securities	股本证券概述	1 学时
7.5	Introduction to Industry and Company Analysis	行业和公司分析导论	1 学时

7.6 Equity Valuation: Concepts and Basic Tools	股权估值：概念和基本工具	1 学时
<b>8 Fixed Income</b>	<b>固定收益</b>	<b>共 6 学时</b>
8.1 Fixed-Income Securities: Defining Elements	固定收益证券：定义要素	1 学时
8.2 Fixed-Income Markets: Issuance, Trading, and Funding	固定收益市场：发行，交易和融资	1 学时
8.3 Introduction to Fixed-Income Valuation	固定收益定价简介	1 学时
8.4 Introduction to Asset-Backed Securities	资产担保证券简介	1 学时
8.5 Understanding Fixed-Income Risk and Return	了解固定收益风险和收益	1 学时
8.6 Fundamentals of Credit Analysis	信用分析基础	1 学时
<b>9 Derivatives</b>	<b>衍生工具</b>	<b>共 2 学时</b>
9.1 Derivative Markets and Instruments	衍生市场和工具	1 学时
9.2 Basics of Derivative Pricing and Valuation	衍生定价和估值基础	1 学时
<b>10 Alternative Investments</b>	<b>另类投资</b>	<b>共 1 学时</b>
10.1 Introduction to Alternative Investments	另类投资导论	1 学时

18. 教材及其它参考资料 Textbook and Supplementary Readings

<p><b>教材 Textbook:</b></p> <p>SchweserNotes for CFA Exam Level I, Kaplan Schweser.</p> <p><b>参考书 Reference:</b></p> <p>1. CFA Level I Schweser Secret Sauce, Kaplan Schweser. 2. CFA Program Curriculum: Level 1, Pearson Education.</p> <p><i>注：CFA 考试内容每年均有增减，备考书籍需使用当年最新版本，因此未标明以上书籍的出版年份。</i></p>
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课程评估 ASSESSMENT

19. 评估形式 Type of Assessment	评估时间 Time	占考试总成绩百分比 % of final score	违纪处罚 Penalty	备注 Notes
出勤 Attendance	10%			
课堂表现 Class Performance				
小测验 Quiz	40%			
课程项目 Projects				
平时作业 Assignments				
期中考试 Mid-Term Test	20%			

期末考试 Final Exam	30%			
期末报告 Final Presentation				
其它（可根据需要 改写以上评估方式） Others (The above may be modified as necessary)				

20. 记分方式 GRADING SYSTEM

- A. 十三级等级制 Letter Grading  
 B. 二级记分制（通过/不通过） Pass/Fail Grading

课程审批 REVIEW AND APPROVAL

21. 本课程设置已经过以下责任人/委员会审议通过  
This Course has been approved by the following person or committee of authority