



課 綱 Course Outline  
經濟學系學士班

中文課程名稱 Course Name in Chinese	風險管理				
英文課程名稱 Course Name in English	Risk Management				
科目代碼 Course Code	EC_34100	班 別 Degree	學士班 Bachelor's		
修別 Type	學程 Program	學分數 Credit(s)	3.0	時 數 Hour(s)	3.0
先修課程 Prerequisite					
課程目標 Course Objectives					
本課程旨在介紹風險管理之理論與應用，學習如何管理風險、學習自保方式的投資組合、及精通財務工程之應用					
系教育目標 Dept.'s Education Objectives					
1	培育具專業知識與實務發展潛力的優秀經濟人才。 Educate students to be equipped with professional knowledge and empirical skills in economics				
系專業能力 Basic Learning Outcomes				課程目標與系專業能力相關性 Correlation between Course Objectives and Dept.'s Education Objectives	
A	數理分析能力：應用數學與賽局理論分析與解決經濟議題的能力。 Mathematical analysis skills: application of mathematical theories and game theory to analyze economic issues				
B	實證經濟分析能力：善用資訊科技進行資訊蒐集、資料統計與計量分析 Empirical analysis skills: application of statistics and econometrics in data collection and examination				
C	微觀經濟之闡釋能力：通曉個體經濟學相關的理論與應用。 Microeconomic perspective: understanding of microeconomic theories and relevant application				
D	宏觀經濟之闡釋能力：通曉總體經濟學相關的理論與應用。 Macroeconomic perspective: understanding of macroeconomic theories and relevant application				

E	樂活能力：具備適應現代社會的學養以及就業能力。 Employment opportunities: capabilities of working on important policy and decision challenges in business and government	●
圖示說明Illustration：● 高度相關 Highly correlated ○ 中度相關 Moderately correlated		
課程大綱 Course Outline		
<ol style="list-style-type: none"> <li>1. The nature of risk</li> <li>2. Introduction of Risk management</li> <li>3. Risk identification and measurement</li> <li>4. Decision making under the uncertainty</li> <li>5. Risk management decision</li> <li>6. Insurance markets</li> <li>7. Investment risk management</li> <li>8. Options markets, trading and hedging</li> <li>9. Portfolio insurance</li> <li>10. Risk management on the derivatives instruments</li> <li>11. Measuring market risk</li> <li>12. Value at Risk</li> <li>13. Credit risk management</li> <li>14. The risk estimation of financial data</li> <li>15. Weather risk management</li> <li>16. Bank risk management and Basel Capital Accord</li> </ol>		
資源需求評估（師資專長之聘任、儀器設備的配合．．．等） Resources Required (e.g. qualifications and expertise, instrument and equipment, etc.)		
課程要求和教學方式之建議 Course Requirements and Suggested Teaching Methods		
本課程以講授方式進行。		
其他 Miscellaneous		