



課 綱 Course Outline
經濟學系博士班國際組

中文課程名稱 Course Name in Chinese	風險分析與銀行管理				
英文課程名稱 Course Name in English	Risk Analysis and Bank Management				
科目代碼 Course Code	EC_D0120	班 別 Degree	博士班 Ph. D.		
修別 Type	選修 Elective	學分數 Credit(s)	3.0	時 數 Hour(s)	3.0
先修課程 Prerequisite					
課程目標 Course Objectives					
A good risk management is critical for a modern bank. In this course, the various risk management techniques will be introduced to manage the financial risk banks faced.					
系教育目標 Dept.'s Education Objectives					
1	培育具獨立學術研究與專業能力之優秀經濟人才。 Foster potential talents 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：通曉經濟學的高階理論技巧，應用數學與賽局解決經濟議題的能力 Mathematical analysis skills: Mastering in advanced application of mathematical theories and game theory in analyzing economic issues			●	
B	實證經濟分析能力：通曉經濟學的高階實證技巧，善用資訊科技進行資訊蒐集、資料統計與計量分析。 Empirical analysis skills: Mastering in advanced application of statistics and econometrics in data collection and examination			●	
C	微觀經濟之闡釋能力：通曉高階個體經濟學相關的理論與應用 Microeconomic perspective: Thorough understanding of advanced microeconomic theories and relevant application			○	
D	宏觀經濟之闡釋能力：通曉高階總體經濟學相關的理論與應用 Macroeconomic perspective: Thorough understanding of advanced macroeconomic theories and relevant application			○	

E	自我調整適應社會之能力：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	
F	溝通表達能力：思路清晰，有能力與人溝通並撰寫高階專業研究報告 Communication skills: Having a clear mind and profound ability in presenting advanced professional academic research	○

圖示說明Illustration：● 高度相關 Highly correlated ○ 中度相關 Moderately correlated

課程大綱
Course Outline

- 1、Introduction to financial risk bank encounters
- 2、Interest rate risk
- 3、Market risk
- 4、Credit risk
- 5、Off-balance-Sheet activities risk
- 6、Operational and technological risk
- 7、Foreign exchange risk
- 8、Sovereign risk
- 9、Liquidity risk
- 10、Asset and liability management
- 11、Capital adequacy
- 12、Model risk
- 13、Value at risk
- 14、Derivatives to manage risk - futures and forwards
- 15、Derivatives to manage risk - options, floors, and collars
- 16、Derivatives to manage risk - swaps
- 17、Securitization

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

其他
Miscellaneous