



# 課 綱 Course Outline

## 國際經濟研究所碩士班

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	IIE_56700	班 別 Degree	碩士班 Master' s		
修別 Type	選修 Elective	學分數 Credit(s)	3.0	時 數 Hour(s)	3.0
先修課程 Prerequisite	none				
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.					
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					
本課程以講授方式進行。					
其他 Miscellaneous					

