



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		
1. The nature of risk 2. Introduction of Risk management 3. Risk identification and measurement 4. Decision making under the uncertainty 5. Risk management decision 6. Insurance markets 7. Investment risk management 8. Options markets, trading and hedging 9. Portfolio insurance 10. Risk management on the derivatives instruments 11. Measuring market risk 12. Value at Risk 13. Credit risk management 14. The risk estimation of financial data 15. Weather risk management 16. Bank risk management and Basel Capital Accord		
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		