



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					
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					