國立東華大學

課 綱 Course Outline

財務金融學系碩士班一般組

中文課程名稱 Course Name in Chinese	信用風險專題				
英文課程名稱 Course Name in English	Credit Risk Topics				
科目代碼 Course Code	FIN_52730	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					

課程目標 Course Objectives

Credit risk analysis is a relatively new field that is enjoying a rapid growth in popularity amongst businesses and governments world-wide. This course focuses on the credit risks. Specifically, this course emphasizes the applications and developments of mathematical models, statistical methods, financial analysis of credit risk. Moreover, this course provides some special interesting discussions on credit risk. We also provide analysis methods for graduate students

系教育目標 Dept.'s Education Objectives

1	培育具有理論背景之財金專業人
2	培育政府及企業所需之財務決策及管理人才
3	培育具有金融研究能力之財金專業人才

	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	具備財務金融的分析能力	
B	具備企業財務管理專業能力	
C	具備英語閱讀溝通協調等能力	
D	具備獨立研究之技能，以進行財金議題研究	
E	具備個人投資理財能力	
F	具備電腦程式運算及設計能力	

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

課程大綱 Course Outline
Introduction to credit risk Quantitative risk analysis Statistical methods for credit risk Structure model Reduced model Default risk Modeling dependencies Presenting and interpreting risk analysis Stochastic process and other mathematical techniques for credit risk analysis Credit rating Paper studies Other issues
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.)
Projector Computer
課程要求和教學方式之建議 Course Requirements and Suggested Teaching Methods
Lecture Question and Answer Tests General performance Discussion Attendance Test score
其他 Miscellaneous