②国立束華大學 教學計劃表 Syllabus

	名稱(中文) me in Chinese	風險分析與銀行管理			學年/學期 Academic Year/Ser	101/1				
課程名稱(英文) Course Name in English		Risk Analysis and Bank Management								
科目代碼 Course Code		IIE_56700	Department 碩士 Cours		開課單位 Course-Offering Department	經濟學系				
	修別 Type	選修 Elective	學分數/時 Credit(s)/Hou	0/3.0						
	e課教師 structor	/李同龢								
	C修課程 requisite	/								
課程描述 Course Description										
Among the topics covered are the nature of financial institutions and their regulation, market risk, credit risk, operational risk, liquidity risk, and the credit crisis of 2007. Class etiquette: Experience indicates that students with regular attendance of class have higher grades than those who did not. Followings are basic class etiquette. No laptop computer, iPad and cellphone are allowed during lecture unless with special permission. Turn off your mobile phone before class. No loud chatting allowed in the class. Having food or drink in the class is not encouraged. If you are late for the class for more than 30 minutes, please do not enter the class room. If you miss more than three classes, your semester grade will be no more than C, depending upon your severity of truancy. Any irrational behavior in the class will not be tolerated. Any violation of the class etiquette will be penalized by reduction in your grade										
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										
圖示說明II	llustration :	● 高度相關 Hi	ghly correla	ated 🔿	中度相關 Moderatel	y corre	lated			
		授課進	度 表 Teachin	g Schedul	le & Content					
週次Week			備註Remarks							
1	Introduction; h									
2	Insurance companies, pension funds, mutual funds, and hedge funds (Chapters 3 and 4)									
3	Trading in financial markets, the credit crisis (Chapters 5 and 6)									
4	How traders manage risks (Chapters 7 and 8)									
5	Value at risk (lue at risk (Chapter 9)								
6	Volatility, cor	atility, correlation, and copulas (Chapter 10 and 11)								
7	The regulation	tion of financial institutions (Chapters 12)								
8	Review for midt	term exam								
9	期中考試週 Midt	term Exam								
10	Regulation cont	inued, market	risk VaR (Cha	pters 13	and 14)					
11	Market risk Vak	Continued (Ch	apter 15)							

12	Credit risk: estimating default probabilities (Chapter 16										
13	Counterparty credit risk and credit VaR (Chapters 17 and 18)										
14	Operational risk and stress testing (Chapters 19 and 20)										
15	Liquidity risk (Chapter 21										
16	Model risk; eco										
17	Review (Chapter										
18	期末考試週 Fina										
教 學 策 略 Teaching Strategies											
│ 課堂講授 Lecture │ 分組討論Group Discussion │ 參觀實習 Field Trip											
L											
配分項目 配分比例 多元評量方式 Assessments											
	Items	Percentage	測驗 會考	實作 觀察	口頭 發表	專題 研究	創作 展演	卷宗 評量	證照 檢定	其他	
平時成績 General Performance		10%		~							
期中考成績 Midterm Exam		35%	~								
期末考成績 Final Exam		35%	~								
作業成績 Homework and/or Assignments		20%		~							
其他 Miscellaneous ()											
デ量方式補充説明 Grading & Assessments Supplemental instructions											
				Jireo Sup	promotio		1400101	.0			
教科書與參考書目(書名、作者、書局、代理商、說明) Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)											
Risk management and financial institutions, John C. Hull, 2nd or 3rd edition. Outside class readings: In addition to the required textbook, followings news sources will reinforce the material covered in class and expose you to many facets of the business world. Here are a few to read outside class: Wall Street Journal, New York Times, Financial Times, Business Week, Fortune, Money, and Forbes											
課程教材網址(教師個人網址請列在本校內之網址) Teaching Aids & Teacher's Website (Personal website can be listed here.)											
		其他補	充說明	(Supplem	nental	instruct	tions)				