



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	風險分析與銀行管理		學年/學期 Academic Year/Semester	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	系級 Department & Year	碩士	開課單位 Course-Offering Department
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)	3.0/3.0	
授課教師 Instructor	/李同蘇			
先修課程 Prerequisite	/			
課程描述 Course Description				
<p>This course deals with the ways in which risks are quantified and managed by financial institutions. 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.</p> <p>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</p>				
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Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated				
授課進度表 Teaching Schedule & Content				
週次Week	內容 Subject/Topics			備註Remarks
1	Introduction; banks (Chapters 1 and 2)			
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 (Chapter 9)			
6	Volatility, correlation, and copulas (Chapter 10 and 11)			
7	The regulation of financial institutions (Chapters 12)			
8	Review for midterm exam			
9	期中考試週 Midterm Exam			
10	Regulation continued, market risk VaR (Chapters 13 and 14)			
11	Market risk VaR continued (Chapter 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; economic capital and RAROC (Chapters 22 and 23)	
17	Review (Chapter 24)	
18	期末考試週 Final Exam	

教學策略 Teaching Strategies

- 課堂講授 Lecture
 分組討論 Group Discussion
 參觀實習 Field Trip
 其他 Miscellaneous:

學期成績計算及多元評量方式 Grading & Assessments

配分項目 Items	配分比例 Percentage	多元評量方式 Assessments							
		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 (_____)									

評量方式補充說明
Grading & Assessments Supplemental instructions

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 (Supplemental instructions)