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②图玄東華大學

教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	風險分析與銀行	一管理		學年/學期 Academic Year/Se	學年/學期 Academic Year/Semester					
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		經濟學系				
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)		3	3.0/3.0					
授課教師 Instructor	/李同龢									
先修課程 Prerequisite	/									

課程描述 Course Description

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.

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Illustration :● 高度相關 Highly correlated ○中度相關 Moderately correlated

授課進度表 Teaching Schedule & Content 內容 Subject/Topics 週次Week 備註Remarks 1 Introduction; banks (Chapters 1 and 2) Insurance companies, pension funds, mutual funds, and hedge funds 2 (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) Value at risk (Chapter 9) 5 6 Volatility, correlation, and copulas (Chapter 10 and 11) 7 The regulation of financial institutions (Chapters 12) Review for midterm exam 8 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 cr											
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												
其他Mis	scellaneous:											
學期成績計算及多元評量方式 Grading & Assessments												
配分項目		配分比例	多元評量方式 Assessme 測驗 實作 口頭 專題 創作 卷宗						nts 證照			
	I tems	Percentage	會考	觀察	發表	研究	展演	· 产量	檢定	其他		
平時成績(含 General Per (Attendance	formance	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 Miscel	llaneous _)											
		Grading & A			補充說明 plement	al inst	ruction	ıs				
		教科書與祭老	書月(=	生名、 作	者、重月	高、代理	商、設田	月)				
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.)												
reaching fired a reacher of medicine (renormal medicine can be froted fiere.)												
其他補充說明(Supplemental instructions)												