



## 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	102/1
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.				
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	數理分析能力：通曉經濟學的理论技巧，應用數學與賽局解決經濟議題的能力。Mathematical analysis skills: Mastering in application of mathematical theories and game theory in analyzing economic issues			○
B	實證經濟分析能力：通曉經濟學的實證技巧，善用資訊科技進行資訊蒐集、資料統計與計量分析。Empirical analysis skills: Mastering in application of statistics and econometrics in data collection and examination			
C	微觀經濟之闡釋能力：通曉個體經濟學相關的理論與應用。Microeconomic perspective: Thorough understanding of microeconomic theories and relevant application			○
D	宏觀經濟之闡釋能力：通曉總體經濟學相關的理論與應用。Macroeconomic perspective: Thorough understanding of macroeconomic theories and relevant application			
E	樂活能力：具備適應現代社會的學養以及就業能力。Employment opportunities: Capabilities of working on important policy and decision challenges in business and government			●
F	溝通表達能力：思路清晰，有能力與人溝通並撰寫專業研究報告。Communication skills: Having a clear mind and capability in writing a professional academic report			
圖示說明 Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated				



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)