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# ②國玄東華大學

# 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	103/1			
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		經濟學系		
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.

	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:通曉經濟學的理論技巧,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.	0
В	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	
С	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	0
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 applicatio	
Е	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 co	orrelated

		授課進	度表	Teachir	ng Sched	lule & C	ontent				
週次Week	內容 Subject/Topics							1	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 Te	aching	Strategi	ies				
✓ 課堂講	授 Lecture		分組討	論Group	Discus	sion		觀實習	Field T	rip	
其他Miscellaneous:											
		學期成績計算	草及多元	.評量方:	式 Gradi	ng & As	sessmen	ts			
西面		配分比例				多元評量	量方式 A	ssessme	ents		
	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%	<b>~</b>								
期末考成績 Final Exam		35%	<b>~</b>								
作業成績 Homework and/or Assignments		20%	<b>~</b>								
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)