



## 教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	風險管理	學年/學期 Academic Year/Semester	104/2
課程名稱(英文) Course Name in English	Risk Management		
科目代碼 Course Code	EC_34100	系級 Department & Year	學三 Course-Offering Department
修別 Type	學程 Program	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	/#統計學(一)		
課程描述 Course Description			
<p>This is an intensive course for risk analysis; primarily focus on financial institutions which banking industry is part of it. Financial risk management is becoming crucially important for any financial institutions nowadays. (I would rather say it is not only important for financial institutions, but also for any corporations.) In last decade, numerous examples prove the importance of financial risk management. One of the well-known example is the collapse of the England oldest bank which served the royal families for hundreds years. After joining WTO, more financial products will be introduced into Taiwan market. Therefore, demand for financial risk management will rise. Our intention is to provide a solid foundation for students in financial risk management for financial institutions. The other even more important goal for this class is to prepare student to take FRM exam. After taking this class, the student should be able to sit for the FRM exam without any difficulty. The learning process just begins when students finish this class since the financial industry evolves swiftly and constantly. That is the reason the outside class readings are strongly recommended to keep up with the latest developments in the financial industry. Life is tough; you have to keep on learning to stay afloat in this information age.</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 iPad or laptop computer is allowed to use by students during lecture, unless pre-approval by me. Turn off your mobile phone before class. No loud chatting allowed in the class. Having food or drink in the class is not encouraged. 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> <p>The participation includes following specific activities student has to engage.</p> <ol style="list-style-type: none"> <li>a. Before lecture, one randomly selected student will briefly explain the topic going to be covered in English. Minimum of 5 minutes is required.</li> <li>b. Student will solve the exercise in class in English.</li> <li>c. Student is responsible for answering my question in English.</li> </ol> <p>Three strikes, you' re out: If you missed three classes without any official excuses, your semester grade will be C or below C. You need an official document for not attending class. No oral excuses will be accepted.</p>			
課程目標 Course Objectives			
本課程旨在介紹風險管理之理論與應用，學習如何管理風險、學習自保方式的投資組合、及精通財務工程之應用			
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	財務風險概論	
2	財務風險管理的數理基	
3	貨幣與金融市場交易工	
4	貨幣與金融市場交易工具(續)	
5	風險管理的工具：衍生性金融商品	
6	風險管理的工具：衍生性金融商品(續)	
7	市場風險衡量：傳統工具 vs. VaR	
8	風險值的種類以及計算方法(上)	
9	期中考	
10	風險值的種類以及計算方法(下)	
11	信用風險的起因與傳統衡量工具	
12	信用風險計量模型(一)	
13	信用風險計量模型(二)	
14	巴塞爾資本協定之沿革與規定	
15	巴塞爾資本協定之沿革與規定(續)	
16	全方位風險管理	
17	新型態風險管理工	
18	期末考	

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: see the course description

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	40%	✓							
期末考成績 Final Exam	40%	✓							
作業成績 Homework and/or Assignments	10%	✓							
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.)

Required Textbook: 財務風險管理—衡量與應用, 陳達新與周恆志 合著, 第三版, 雙葉出版

Non textbook readings: Wall Street Journal, Financial Times, Business Week, Fortune, Money, 經濟日報, 工商日報。

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)