


**國立東華大學**  
**教學計劃表 Syllabus**

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                   |                             |                                 |                                    |      |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------------------------|---------------------------------|------------------------------------|------|
| 課程名稱(中文)<br>Course Name in Chinese                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | 風險管理              |                             | 學年/學期<br>Academic Year/Semester | 111/1                              |      |
| 課程名稱(英文)<br>Course Name in English                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | Risk Management   |                             |                                 |                                    |      |
| 科目代碼<br>Course Code                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | EC_34100          | 系級<br>Department & Year     | 學三                              | 開課單位<br>Course-Offering Department | 經濟學系 |
| 修別<br>Type                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | 學程 Program        | 學分數/時間<br>Credit(s)/Hour(s) | 3.0/3.0                         |                                    |      |
| 授課教師<br>Instructor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | /李同蘇              |                             |                                 |                                    |      |
| 先修課程<br>Prerequisite                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | /#統計學(一)          |                             |                                 |                                    |      |
| <b>課程描述 Course Description</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                   |                             |                                 |                                    |      |
| <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>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>Student will solve the exercise in class in English.</li> <li>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-, depending upon your overall class performance. You need an official document for not attending a class. All the leave of absence must be filed through the college filing system. No oral or email excuses will be accepted.</p> |                   |                             |                                 |                                    |      |
| <b>課程目標 Course Objectives</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |                   |                             |                                 |                                    |      |
| 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                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |                   |                             |                                 |                                    |      |
| <b>授課進度表 Teaching Schedule &amp; Content</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                   |                             |                                 |                                    |      |
| 週次Week                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | 內容 Subject/Topics |                             |                                 | 備註Remarks                          |      |

|    |                     |  |
|----|---------------------|--|
| 1  | 財務風險概論              |  |
| 2  | 國定假日放假，不上課          |  |
| 3  | 財務風險管理的數理基楚         |  |
| 4  | 貨幣與金融市場交易工具         |  |
| 5  | 風險管理的工具：衍生性金融商品     |  |
| 6  | 市場風險衡量：傳統工具 vs. VaR |  |
| 7  | 放假，不上課              |  |
| 8  | 風險值的種類以及計算方法（一）     |  |
| 9  | 期中考                 |  |
| 10 | 風險值的種類以及計算方法（二）     |  |
| 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 | 全方位風險管理             |  |
| 16 | 新型態風險管理工具           |  |
| 17 | 放假，不上課              |  |
| 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

### 教學創新自評 Teaching Self-Evaluation

#### 創新教學(Innovative Teaching)

- 問題導向學習(PBL)                       團體合作學習(TBL)                       解決導向學習(SBL)  
 翻轉教室 Flipped Classroom                       磨課師 Moocs

#### 社會責任(Social Responsibility)

- 在地實踐 Community Practice                       產學合作 Industry-Academia Cooperation

#### 跨域合作(Transdisciplinary Projects)

- 跨界教學 Transdisciplinary Teaching                       跨院系教學 Inter-collegiate Teaching

- 業師合授 Courses Co-taught with Industry Practitioners

其它 other:

---

學期成績計算及多元評量方式 Grading & Assessments

| 配分項目<br>Items                       | 配分比例<br>Percentage | 多元評量方式 Assessments |          |          |          |          |          |          |      |
|-------------------------------------|--------------------|--------------------|----------|----------|----------|----------|----------|----------|------|
|                                     |                    | 測驗<br>會考           | 實作<br>觀察 | 口頭<br>發表 | 專題<br>研究 | 創作<br>展演 | 卷宗<br>評量 | 證照<br>檢定 | 其他   |
| 平時成績 General<br>Performance         | 10%                |                    | ✓        |          |          |          |          |          | 課堂參與 |
| 期中考成績 Midterm Exam                  | 35%                | ✓                  |          |          |          |          |          |          |      |
| 期末考成績 Final Exam                    | 35%                | ✓                  |          |          |          |          |          |          |      |
| 作業成績 Homework and/or<br>Assignments | 20%                | ✓                  |          |          |          |          |          |          | 小考   |
| 其他 Miscellaneous<br>(_____)         |                    |                    |          |          |          |          |          |          |      |

評量方式補充說明

Grading & Assessments Supplemental instructions

Without taking either midterm or final examination will result in failing for the semester grade. All the leave of absence must be filed either two weeks before or after the missing class date.

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4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(含線上教學資訊, 教師個人網址請列位於本校內之網址)

Teaching Aids & Teacher's Website(Including online teaching information.  
Personal website can be listed here.)

其他補充說明 (Supplemental instructions)