②国o支東華大學 教學計劃表 Syllabus

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	偁(中文) in Chinese	風險管理			學年/學期 Academic Year/Seme	111/1				
	稱(英文) in English	Risk Management								
	代碼 e Code	EC34100	系級 Department & Year		開課單位 Course-Offering Department		經濟學系			
-	·別 /pe	學程 Program								
	教師 Tuctor	/李同龢								
	·課程 uisite	/#統計學(一)								
課程描述 Course Description										
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 will rise. Our 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. 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 is in fugure. The participation includes following specific activities student has to engage. a. Before lecture, one randomly specific activities student has to engage. a. Before lecture, one randomly specific activities student has to engage. b. Student will solve the exercise in class in English.										
 、及精通財務工程之應用 圖示説明Illustration :● 高度相關 Highly correlated ○中度相關 Moderately correlated 										
授課進度表 Teaching Schedule & Content										
週次Week			Subject/Topi	-			備註Remarks			

1	財務風險概論						
2	國定假日放假,不上課						
3	财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						
↓ 其他Miscellaneous: <u>see the course description</u>							
地 組 とし かん み Translation Call Free Lasting							
教學創新自評 Teaching Self-Evaluation 創新教學(Innovative Teaching)							
周題導向學習(PBL) 團體合作學習(TBL) 解決導向學習(SBL)							
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社會責任(Social Responsibility)							
□ 在地實踐Community Practice □ 產學合作 Industy-Academia Cooperation							
跨域合作(Transdisciplinary Projects)							
□跨界教學Transdisciplinary Teaching □跨院系教學Inter-collegiate Teaching							
其它 other:							

學期成績計算及多元評量方式 Grading & Assessments									
配分項目	配分比例	列 多元評量方式 Assessments							
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%		~						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 Assignments	20%	~							小考
其他 Miscellaneous ()									
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)									