



## 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	113/1
課程名稱(英文) Course Name in English	Risk Analysis and Bank Management			
科目代碼 Course Code	EC_M7400	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：通曉經濟學的進階理論技巧，應用數學與賽局解決經濟議題的能力。 Mathematical analysis skills: Mastering in intermediate application of mathematical theories and game theory in analyzing economic issues.			●
B	實證經濟分析能力：通曉經濟學的進階實證技巧，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 intermediate application of statistics and econometrics in data collection and examination.			●
C	微觀經濟之闡釋能力：通曉進階個體經濟學相關的理論與應用。 Microeconomic perspective: Thorough understanding of intermediate microeconomic theories and relevant application.			○
D	宏觀經濟之闡釋能力：通曉進階總體經濟學相關的理論與應用。 Macroeconomic perspective: Thorough understanding of intermediate macroeconomic theories and relevant application.			○
E	自我調整適應社會之能力：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進階專業研究報告。 Communication skills: Having a clear mind and capability in writing an intermediate professional academic report.			○

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	Risk management for traders	
2	Interest rate risk	
3	Volatility	
4	Correlations and copulas	
5	Value at risk and expected shortfall	
6	Model building approach	
7	Basel I, II, Solvency II, Basel II.5, Basel III, and other post-crisis changes	
8	Regulation of the OTC derivatives market	
9	期中考試週 Midterm Exam	
10	Review of the trading book	
11	Credit risk: estimating default probabilities	
12	CVA and DVA	
13	Credit VaR	
14	Operational risk and stress testing	
15	Liquidity risk	
16	Model risk; economic capital and RAROC	
17	no class, holiday	
18	期末考試週 Final Exam	

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:

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:

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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(含出缺席) General Performance (Attendance Record)	20%		✓						
期中考成績 Midterm Exam	40%	✓							
期末考成績 Final Exam	40%	✓							
作業成績 Homework and/or Assignments									quiz
其他 Miscellaneous (doctoral student has a term paper to submit)									

評量方式補充說明

Grading & Assessments Supplemental instructions

If you miss more than three classes, your semester grade will be no more than C-, depending upon your severity of truancy. If you are late for the class for more than 30 minutes, please do not enter the class room. Without taking either midterm or final exam will result in failing this class. Any leave of absence should be filed through the University system with proper document(s) attached.

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, 5th 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(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)