



## 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		113/2			
課程名稱(英文) Course Name in English	Risk Management							
科目代碼 Course Code	FIN_30300	系級 Department & Year	學三	開課單位 Course-Offering Department	財務金融學系			
修別 Type	學程 Program	學分數/時間 Credit(s)/Hour(s)	3.0/3.0					
授課教師 Instructor	/黃瑞卿							
先修課程 Prerequisite								

### 課程描述 Course Description

了解現代金融機構所面臨的各種風險，如何衡量風險，以及管理風險。另外，本課程授課內容也將配合Financial Risk Manager (FRM)證照考試內容，學生上完該門課，將會更有信心參加FRM證照考試。  
In this course, we shall understand the risks faced by financial institutions, and learn how to measure and manage risks. The materials of FRM Exam are also included in the course. The students will confidently sit for the FRM Exam.

### 課程目標 Course Objectives

了解現代金融機構所面臨的各種風險，如何衡量風險，以及管理風險。另外，本課程授課內容也將配合Financial Risk Manager (FRM)證照考試內容，學生上完該門課，將會更有信心參加FRM證照考試。  
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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	Introduction of FRM Exam; Interest rate risk	
2	Interest rate risk	
3	Interest rate risk Market risk	
4	Market risk	
5	Market risk	
6	Credit risk	
7	Credit risk	
8	Credit risk Investment risk management	
9	期中考試週 Midterm Exam	
10	Investment risk management Operational and integrated risk management	
11	Operational and integrated risk management Foreign exchange risk	
12	Foreign exchange risk Sovereign risk	

13	Sovereign risk Liquidity risk	
14	Correlations and copulas	
15	Correlations and copulas Capital adequacy in financial institutions	
16	Capital adequacy in financial institutions	
17	期末考試週 Final Exam	
18	Flexible supplementary teaching	

### 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: Question and Answer

### 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 Industy-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: Financial Risk Manager (FRM) test practice

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
平時成績(含出缺席) General Performance (Attendance Record)								
期中考成績 Midterm Exam	40%	✓						無故缺考者將會被當
期末考成績 Final Exam	40%	✓						無故缺考者將會被當
作業成績 Homework and/or Assignments								
其他 Miscellaneous (出席率)	20%							

評量方式補充說明  
Grading & Assessments Supplemental instructions

考試作弊者，學期成績等級為E。

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.)

1. Saunders, A. and Cornett, M.M. Financial Institutions Management - A Risk Management Approach.
2. Hull, J.C. Risk Management and Financial Institutions.
3. SchweserNotes for the FRM Exam.
4. 自編教材。

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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.)

<https://elearn4.ndhu.edu.tw/moodle/> (東華e學苑 NEW)

Online class link: <https://meet.google.com/kau-sxeo-nkj>

其他補充說明 (Supplemental instructions)