朝陽科技大學 096學年度第2學期教學大綱
Financial Risk Management 財金風險管理

當期課號	7029	Course Number	7029
授課教師	張健邦	Instructor	JANG,JIAHN BANG
中文課名	財金風險管理	Course Name	Financial Risk Management
開課單位	財務金融系碩士班二A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	本課程目標在於使學生了解金融風險的基礎觀念，以及目前風險管理所慣用的方法、技巧等.	Objectives	The course of financial risk management provide the fundamental concepts about financial risk. In addiotion ,they also introduce the methods and the techniques commonly used in this field.
教材	財金風險經理手冊(Philippe Jorion,2007)	Teaching Materials	The Financial Risk Manager Handbook, 4th edition, by Philippe Jorion (New York: Wiley, 2007)
成績評量方式	課堂參與 平時作業 考試	Grading	participation homeworks Tests
教師網頁	http://www.cyut.edu.tw/~jbjang/FRM.htm		
教學內容	這是一門實務導向的財金風險管理課程。介紹風險管理概念及方法，瞭解風險經理日常工作使用到的工具。對於準備財金風險管理師(FRM)考試亦有助益。財金風險管理師(FRM)是風險管理上的頂級證照。 1.數量分析(10%) 2.市場風險衡量與管理 (30%) 3.信用風險衡量與管理(25%) 4.操作與整合風險管理、法令(25%) 5.風險管理與投資管理(10%)	Syllabus	This is a practice-oriented financial risk management course. You are expected to understand risk management concepts and approaches. You will know how to apply techniques to a risk manager's day-to-day activities. It is also a big help for you prepare to take Financial Risk Manager Examination (FRM). FRM is the top class license on risk management. 1.Quantitative Analysis (10%) 2.Market Risk Measurement and Management (30%) 3.Credit Risk Measurement and Management (25%) 4.Operational and Integrated Risk Management, Legal (25%) 5.Risk Management and Investment Management (10%)

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