朝陽科技大學 099學年度第1學期教學大綱
Financial Risk Management 金融風險管理

當期課號	1166	Course Number	1166
授課教師	謝銘元	Instructor	HSIEH,MING YUAN
中文課名	金融風險管理	Course Name	Financial Risk Management
開課單位	企業管理系(四日)四A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	風險管理的蓬勃發展，可追溯自1970年代起，源自於金融市場的自由化、全球化與金融創新的快速發展，使金融機構所面臨的經營環境日益複雜，經營風險不斷升高。本課程以系統化架構，介紹現代金融風險的管理理論與方法，藉由期貨遠期契約選擇權交換等衍生性金融工具(商品)之介紹說明，分析各項金融商品與衍生性金融工具及其風險來源、特性、風險衡量與管理方法。內容涵蓋市場風險、信用風險、匯率風險與利率風險等相關風險構面，對於有志於成爲金融機構從業人員的學生而言，應有相當的助益。	Objectives	"Financial Risk Management" provides an introduction to risk management, an area with increasing importance in both modern financial academia and financial industry. The course will focus on risk management using derivative securities. The main objectives of "Financial Risk Management" are to introduce the basic concepts and methodologies of risk management using derivative securities, including options, futures, forwards, and swaps; and provide students with an introduction to the basic characteristics and valuation of various derivative securities, and explore the applications of derivatives to manage various risks such as market risk, currency risk, interest rate risk, and credit risk.
教材	風險管理概要-個案與實務	Teaching Materials	****
成績評量方式	出席率：10% 參與與討論：10% 期中考試：40% 期末小組專題(書面+口頭報告)：40%	Grading	Attendance : 10% Participation & Discussion: 10% Mid-term Examination: 40% Final Group Project (Report + Presentation): 40%
教師網頁	_		
教學內容	本課程著重兩大篇：第一篇旨在介紹企業金融、消費金融，以及國內外信用評等機構的信用評等制度;第二篇著重在剖析風險管理的基本原理，舉凡簡要的風險類別、風險政策、風險策略及衡量方法均爲描述重點，同時也對作業成本、內部轉移價格與風險資本報酬率的相互關係作必要的整合，這些均是能否成功推動風險管理的要素。 上課方式包括：課堂講授+分組實務演練（包含影片賞析、小組競賽、個案研究）。	Syllabus	This course includes 2 major topics: first topic is to introduce the corporate finance, the consumption financial and the credit evaluation system of the international and domestic credit assessment institutes. Then, the next topic is to emphasize on the basic knowledge of the risk management includes risk categories, risk policies, risk strategies and evaluation methods as well as focus the identification of successfully financial risk management on the interacted relationships among operational cost, internal transfer price and risk capital returns. Teaching methods may involve a mixture of lectures and practical exercises in tutorials (including video studies, group competitions, and case studies).

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