

朝陽科技大學 099學年度第1學期教學大綱
Financial Institution and Markets 金融機構與市場

當期課號	7013	Course Number	7013
授課教師	洪志興	Instructor	HUNG, CHIH HSING
中文課名	金融機構與市場	Course Name	Financial Institution and Markets
開課單位	財務金融系碩士班一A	Department	
修習別	必修	Required/Elective	Required
學分數	3	Credits	3
課程目標	本課程旨在探討金融市場之原理與實務，金融機構之產業研究金融機構之管理，中央銀行之運作及其貨幣政策，國際金融體系之探討。同時會談論一些新金融商品及金融創新等主題。	Objectives	Overview and study of financial markets, the financial institutions industry, the management of financial institutions, central banking and conduct of monetary policy, the international financial system, financial derivatives and financial innovation.
教材	教科書: Foundations of financial markets and institutions/Fabozzi, Modigliani and Jones. Lecturer2: Vincent Y. Chang Journal papers.	Teaching Materials	Textbook: Foundations of financial markets and institutions/Fabozzi, Modigliani and Jones. Lecturer2: Vincent Y. Chang Journal papers.
成績評量方式	1. Hung: (1). Class Participation 25% (2). Med Test 25% 2. Chang: (1) Presentation: 25% (2) Final term: 15% (3) Participation: 10% i. Asking questions ii. Answering questions	Grading	1. Hung: (1). Class Participation 25% (2). Med Test 25% 2. Chang: (1) Presentation: 25% (2) Final term: 15% (3) Participation: 10%
教師網頁	http://lms.cit.cyut.edu.tw/2009171		
教學內容	Two subjects First subject: 1. Financial Institutions. 2. The level and structure of Interest rates 3. Market for government Debt 4. Market for corporate securities 5. Mortgage and securitized asset markets Lecturer2: Vincen Y. Chang Risk taking and insolvency: Cummins, J.D., S.E, Harrington and R. Klein, 1995, Insolvency experience, risk-based capital, and prompt corrective action in property-liability Insurance, Journal of Banking and Finance 19: 511-527. Baranoff, Etti G. and Thomas W. Sager, 2002, The Relations Among Asset Risk, Product Risk, and capital in the Life Insurance Industry, Journal of Banking and Finance, 26: 1181-1197. Esty, B. C., 1997, Organizational Form and Risk Taking in the Savings and Loan Industry, Journal of Finance Economics, 44: 25-55. Kaufman, G. G., 1994, Bank contagion: A Review of the Theory and Evidence, Journal of Financial Services Research, 8(2): 123-150.	Syllabus	Two subjects First subject: 1. Financial Institutions. 2. The level and structure of Interest rates 3. Market for government Debt 4. Market for corporate securities 5. Mortgage and securitized asset markets Lecturer2: Vincen Y. Chang Risk taking and insolvency: Cummins, J.D., S.E, Harrington and R. Klein, 1995, Insolvency experience, risk-based capital, and prompt corrective action in property-liability Insurance, Journal of Banking and Finance 19: 511-527. Baranoff, Etti G. and Thomas W. Sager, 2002, The Relations Among Asset Risk, Product Risk, and capital in the Life Insurance Industry, Journal of Banking and Finance, 26: 1181-1197. Esty, B. C., 1997, Organizational Form and Risk Taking in the Savings and Loan Industry, Journal of Finance Economics, 44: 25-55. Kaufman, G. G., 1994, Bank contagion: A Review of the Theory and Evidence, Journal of Financial Services Research, 8(2): 123-150.

Asset liability management--Interest rate immunization strategy:
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Financial Regulation:

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