

朝陽科技大學 099學年度第1學期教學大綱

Alternative Risk Transfer and Securitization 新興風險移轉與金融商品專題

當期課號	7074	Course Number	7074
授課教師	王言	Instructor	
中文課名	新興風險移轉與金融商品專題	Course Name	Alternative Risk Transfer and Securitization
開課單位	保險金融管理系碩士班一A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	<ol style="list-style-type: none"> 1. 認識風險控管之創新概念 2. 強化分析問題與獨立探討，研發能力 3. 培養主動學習，發掘議題之能力 4. 世界觀 	Objectives	<ol style="list-style-type: none"> 1. Knowing innovative ideas on risk control. 2. Enhancing ability of problem analysis and independent exploration and R&D. 3. Fostering active ability of learning and digging issues. 4. Global views.
教材	<ol style="list-style-type: none"> 1.參考資料:Financial Risk Manager Handbook, The Book Of Risk, The Fundamentals of Risk Measurement 2.授課教材:隨堂筆記 	Teaching Materials	<ol style="list-style-type: none"> 1.Financial Risk Manager Handbook. The Book of Risk, The fundamentals of Risk Measurement 2.taking note,case study
成績評量方式	<ol style="list-style-type: none"> 1.筆試 2.專案報告 	Grading	<ol style="list-style-type: none"> 1.Written examination 2.Case presentation
教師網頁	http://lms.cit.cyut.edu.tw/2005053		
教學內容	<ol style="list-style-type: none"> 1.風險概念之認識. 2.風險控管之基本法則. 3.風險控管之基本模式分析. 4.風險移轉概念. 5.風險証券化. 6.避險性金融工具. 7.專案討論. 	Syllabus	<ol style="list-style-type: none"> 1.To understand risk 2.Introduction to basic measurement of risk management. 3.Analysis to fundamental model to establish a risk control strategy. 4.To understand risk transfer theories 5.To understand risk securization 6.To understand hedge instruments 7.case discussion.

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