朝陽科技大學 099學年度第2學期教學大綱
Financial Risk Management 財金風險管理

當期課號	7027	**Course Number**	7027
授課教師	洪志興	**Instructor**	HUNG,CHIH HSING
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	Value at Risk, 3rd Ed.: The New Benchmark for Managing Financial Risk (Hardcover) ~ Philippe Jorion	**Teaching Materials**	Value at Risk, 3rd Ed.: The New Benchmark for Managing Financial Risk (Hardcover) ~ Philippe Jorion
成績評量方式	1.Homework 50% 2.Classroom performance 30% 3.Financial report 30%	**Grading**	1.Homework 50% 2.Classroom performance 30% 3.Financial report 30%
教師網頁	http://lms.ctl.cyut.edu.tw/home.php		
教學內容	1.An increased emphasis on operational risk 2.Using VAR for integrated risk management and to measure economic capital 3.Applications of VAR to risk budgeting in investment management 4.Discussion of new risk-management techniques, including extreme value theory, principal components, and copulas 5.Extensive coverage of the recently finalized Basel II capital adequacy rules for commercial banks, integrated throughout the book	**Syllabus**	1.An increased emphasis on operational risk 2.Using VAR for integrated risk management and to measure economic capital 3.Applications of VAR to risk budgeting in investment management 4.Discussion of new risk-management techniques, including extreme value theory, principal components, and copulas 5.Extensive coverage of the recently finalized Basel II capital adequacy rules for commercial banks, integrated throughout the book