

Tamkang University Academic Year 108, 1st Semester Course Syllabus

Course Title	ADVANCE STUDY ON ASSET LIABILITY MANAGEMENT FOR INSURANCE CO	Instructor	TIEN, JYUN-JI
Course Class	TLOXM1A MASTER'S PROGRAM, DEPARTMENT OF RISK MANAGEMENT AND INSURANCE, 1A	Details	<ul style="list-style-type: none"> ◆ General Course ◆ Selective ◆ One Semester
D e p a r t m e n t a l A i m o f E d u c a t i o n			
<p>I. Emphasize on a monographic study on insurance, and enhance professional knowledge of insurance.</p> <p>II. Enhance training for analytical thinking, and strengthen problem-solving and analytical skills.</p> <p>III. Focus on industry-university cooperation, and combine theory and practical issues.</p>			
S u b j e c t D e p a r t m e n t a l c o r e c o m p e t e n c e s			
<p>B. Students will exhibit the ability of operations management in risk management and insurance.(ratio:50.00)</p> <p>D. Students will exhibit analytical and problem-solving skills.(ratio:30.00)</p> <p>F. Students will exhibit international perspectives.(ratio:20.00)</p>			
S u b j e c t S c h o o l w i d e e s s e n t i a l v i r t u e s			
<p>1. A global perspective. (ratio:20.00)</p> <p>3. A vision for the future. (ratio:20.00)</p> <p>5. Independent thinking. (ratio:50.00)</p> <p>7. A spirit of teamwork and dedication. (ratio:10.00)</p>			
Course Introduction	<p>The purpose of this course is to provide students the concepts about how insurance companies manage their asset and liability. This course will go through several important topics of Asset and Liability Management (ALM) such as insurance act, Risk Based Capital (RBC), International Financial Reporting Standard (IFRS), reserve, etc. Wish the graduated students understand more detail in operating asset and liability of insurance business.</p>		

The correspondences between the course's instructional objectives and the cognitive, affective, and psychomotor objectives.

Differentiate the various objective methods among the cognitive, affective and psychomotor domains of the course's instructional objectives.

I. Cognitive : Emphasis upon the study of various kinds of knowledge in the cognition of the course's veracity, conception, procedures, outcomes, etc.

II. Affective : Emphasis upon the study of various kinds of knowledge in the course's appeal, morals, attitude, conviction, values, etc.

III. Psychomotor: Emphasis upon the study of the course's physical activity and technical manipulation.

No.	Teaching Objectives	objective methods
1	The teaching objective of this course is to provide the basic knowledge relating to the operation of insurance companies.	Cognitive

The correspondences of teaching objectives : core competences, essential virtues, teaching methods, and assessment

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	BDF	1357	Lecture, Discussion	Study Assignments, Discussion(including classroom and online), Report(including oral and written)

Course Schedule

Week	Date	Course Contents	Note
1	108/09/09 ~ 108/09/15	Introduction	
2	108/09/16 ~ 108/09/22	The Financial Statement in Other Industries (excluding Insurance Industry)	
3	108/09/23 ~ 108/09/29	Insurance Law Section 146 Asset Management for Insurance Industry	
4	108/09/30 ~ 108/10/06	Capital Market (Bond Valuation and Stock Valuation)	
5	108/10/07 ~ 108/10/13	Asset Management for Property-Liability Insurance Industry	
6	108/10/14 ~ 108/10/20	Reserve Management for Life Insurance Industry	
7	108/10/21 ~ 108/10/27	Reserve Management for Property-Liability Insurance Industry	
8	108/10/28 ~ 108/11/03	Accounting Principle 34 and IFRS 9	
9	108/11/04 ~ 108/11/10	International Financial Report Standard (IFRS 4) and IFRS 17	

10	108/11/11 ~ 108/11/17	Insurance Regulation: IRIS, FAST, RBC	
11	108/11/18 ~ 108/11/24	Merge and acquisitions in Taiwan Insurance Industry	
12	108/11/25 ~ 108/12/01	The Practice Report (1)	
13	108/12/02 ~ 108/12/08	The Practice Report (2)	
14	108/12/09 ~ 108/12/15	參訪人壽保險公司(校外教學)或是請保險公司主管蒞臨學校演講	本課程參訪週數或邀請主管演講會依照保險公司或主管可允許之參訪時間進行調整，所以可能不在該週
15	108/12/16 ~ 108/12/22	The Academic Report (1)	
16	108/12/23 ~ 108/12/29	The Academic Report (2)	
17	108/12/30 ~ 109/01/05	New Inspirations for ALM of Insurance Industry : Fintech and Insurtech	
18	109/01/06 ~ 109/01/12	Some Advanced Topics of Asset-Liability Management for Insurance Industry	課程進度會依照實際授課情況及修課人數作調整
Requirement	本課程注重上台報告，分為實務報告及理論報告。實務報告主題與台灣保險業所面臨的風險為主，理論報告老師會挑選JRI, IME或是Geneva Review與資產負債管理相關的文章閱讀。		
Teaching Facility	Computer, Projector		
Textbooks and Teaching Materials	保險業財務評估與監理(修訂一版) 作者：蔡政憲、高渭川、許文彥、梁正德、洪炳輝、張士傑、莊聲和、喬治華、黃芳文 出版商：保險事業發展中心		
References			
Number of Assignment(s)	(Filled in by assignment instructor only)		
Grading Policy	◆ Attendance : 20.0 % ◆ Mark of Usual : 20.0 % ◆ Midterm Exam : % ◆ Final Exam : % ◆ Other (理論及實務報告) : 60.0 %		
Note	This syllabus may be uploaded at the website of Course Syllabus Management System at http://info.ais.tku.edu.tw/csp or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at http://www.acad.tku.edu.tw/CS/main.php . ※ Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.		