

Tamkang University Academic Year 111, 1st Semester Course Syllabus

Course Title	ADVANCE STUDY ON ASSET LIABILITY MANAGEMENT FOR INSURANCE COMPANY	Instructor	WEI HSUAN
Course Class	TLOXM2A MASTER'S PROGRAM, DEPARTMENT OF RISK MANAGEMENT AND INSURANCE, 2A	Details	<ul style="list-style-type: none"> ◆ General Course ◆ Selective ◆ One Semester
Relevance to SDGs	SDG4 Quality education		
Departmental Aim of Education			
<ul style="list-style-type: none"> I. Emphasize on a monographic study on insurance, and enhance professional knowledge of insurance. II. Enhance training for analytical thinking, and strengthen problem-solving and analytical skills. III. Focus on industry-university cooperation, and combine theory and practical issues. 			
Subject Departmental core competences			
<ul style="list-style-type: none"> A. Students will exhibit professional knowledge of risk management and insurance. (ratio:30.00) B. Students will exhibit the ability of operations management in risk management and insurance.(ratio:30.00) C. Students will exhibit communication, cooperation and integration skills.(ratio:10.00) D. Students will exhibit analytical and problem-solving skills.(ratio:10.00) E. Students will exhibit the ability to write thesis and report.(ratio:10.00) F. Students will exhibit international perspectives.(ratio:10.00) 			
Subject Schoolwide essential virtues			
<ul style="list-style-type: none"> 1. A global perspective. (ratio:15.00) 2. Information literacy. (ratio:15.00) 3. A vision for the future. (ratio:15.00) 4. Moral integrity. (ratio:15.00) 5. Independent thinking. (ratio:20.00) 6. A cheerful attitude and healthy lifestyle. (ratio:5.00) 7. A spirit of teamwork and dedication. (ratio:10.00) 			

8. A sense of aesthetic appreciation. (ratio:5.00)

Course Introduction

The purpose of this course is to provide students with an understanding on the core elements of asset and liability management (ALM) of insurance companies.

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	To provide an understanding on the core elements of asset and liability management (ALM) 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	ABCDEF	12345678	Lecture, Discussion	Discussion(including classroom and online), Report(including oral and written)

Course Schedule

Week	Date	Course Contents	Note
1	111/09/05 ~ 111/09/11	Course Introduction	
2	111/09/12 ~ 111/09/18	Investment Products	
3	111/09/19 ~ 111/09/25	Holding Assets I	
4	111/09/26 ~ 111/10/02	Holding Assets II	

5	111/10/03 ~ 111/10/09	Fair Valuation I	
6	111/10/10 ~ 111/10/16	Fair Valuation II	
7	111/10/17 ~ 111/10/23	Fair Valuation III	
8	111/10/24 ~ 111/10/30	Presentation	
9	111/10/31 ~ 111/11/06	Presentation	
10	111/11/07 ~ 111/11/13	Regulatory Requirements and Guidelines I	
11	111/11/14 ~ 111/11/20	Regulatory Requirements and Guidelines II	
12	111/11/21 ~ 111/11/27	Optimal Asset Allocation I	
13	111/11/28 ~ 111/12/04	Optimal Asset Allocation II	
14	111/12/05 ~ 111/12/11	Challenges in ALM I	
15	111/12/12 ~ 111/12/18	Challenges in ALM II	
16	111/12/19 ~ 111/12/25	Presentation	
17	111/12/26 ~ 112/01/01	Presentation	
18	112/01/02 ~ 112/01/08	Presentation	
Requirement	The adjustment of course content and grading policy would be subject to class participation and feedback.		
Teaching Facility	Computer, Projector		
Textbooks and Teaching Materials	Journal papers to be assigned during class.		
References			
Number of Assignment(s)	(Filled in by assignment instructor only)		
Grading Policy	◆ Attendance : % ◆ Mark of Usual : 20.0 % ◆ Midterm Exam : % ◆ Final Exam : % ◆ Other <Presentations> : 80.0 %		

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>.

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