Tamkang University Academic Year 113, 1st Semester Course Syllabus

Course Title	FINANCIAL RISK MANAGEMENT	Instructor	HSUAN-LING CHANG
Course Class	TLBAB4A DEPARTMENT OF BANKING AND FINANCE DIVISION OF GLOBAL FINANCIAL MANAGEMENT (ENGLISH-TAUGHT PROGRAM), 4A	Details	◆ General Course ◆ Selective ◆ One Semester ◆ 3 Credits
Relevance to SDGs	SDG8 Decent work and economic growth SDG9 Industry, Innovation, and Infrastructure		

Departmental Aim of Education

Ⅰ. Learning and instanding international financial theory.

Ⅱ. Learn to plan the future.

Ⅲ. Enhance the ability of practical analysis.

Ⅳ. Increase the team research ability.

Ⅴ. Master the international financial pulsation.

Ⅵ. Cultivate morality and global civilization.

Subject Departmental core competences

A. The student to have a basic knowledge of international financial management theory and practice.(ratio:20.00)

B. To have a good grounding of relevant financial laws.(ratio:10.00)

C. To understand the basic moral principles within the international financial industry. (ratio:10.00)

D. To have a global perspective of the subject and a basic command of foreign language abilities.(ratio:10.00)

E. To obtain international professional qualifications that will aid their future career. (ratio:20.00)

F. To obtain a basic ability to examine domestic and global financial situations.(ratio:30.00)

Subject Schoolwide essential virtues

1. A global perspective. (ratio:10.00)

2. Information literacy. (ratio:20.00)

3. A vision for the future. (ratio:5.00)

4. Moral integrity. (ratio:10.00)

5. Independent thinking. (ratio:25.00)

6. A cheerful attitude and healthy lifestyle. (ratio:10.00)

7. A spirit of teamwork and dedication. (ratio:10.00)

8. A sense of aesthetic appreciation. (ratio:10.00)

Course Introduction	This course deals with the ways in which risks are quantified and managed by financial institutions. Among the topics covered are the market risk, credit risk, operational risk, liquidity risk, and the financial crisis of 2007.

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	Understand the concepts and the mechanics of risk management, VaR value Calculation,	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	Testing, Study Assignments, Discussion(including classroom and online), Report(including oral and written)

Course Schedule

Week	Date	Course Contents	Note

1	113/09/09 ~ 113/09/15	Introduction/Banks, Insurance companies, pension funds	
2	113/09/16 ~ 113/09/22	Banks, Insurance companies, pension funds	
3	113/09/23 ~ 113/09/29	Mutual funds, and hedge funds	
4	113/09/30 ~ 113/10/06	Financial instruments-Futures	
5	113/10/07 ~ 113/10/13	Financial instruments-Option	
6	113/10/14 ~ 113/10/20	How traders manage their exposures	
7	113/10/21 ~ 113/10/27	How traders manage their exposures	
8	113/10/28 ~ 113/11/03	Case study	
9	113/11/04 ~ 113/11/10	Midterm Exam/Midterm Assessment Week (teachers can adjust the week as needed)	
10	113/11/11 ~ 113/11/17	Interest rate risk	
11	113/11/18 ~ 113/11/24	Interest rate risk	
12	113/11/25 ~ 113/12/01	Value at Risk (VaR)	
13	113/12/02 ~ 113/12/08	Value at Risk (VaR)	
14	113/12/09 ~ 113/12/15	Operational risk/Liquidity risk	
15	113/12/16 ~ 113/12/22	Final report presentation	
16	113/12/23 ~ 113/12/29	Final report presentation	
17	113/12/30 ~ 114/01/05	Final Exam/Final Assessment Week (teachers can adjust the week as needed)	
18	114/01/06 ~ 114/01/12	Movie or Book report	

Key capabilities	self-directed learning Problem solving
Interdisciplinary	STEAM course (S:Science, T:Technology, E:Engineering, M:Math, A field:Integration of Art and Humanist)
Distinctive teaching	Project implementation course

Course Content	Computer programming or Computer language (students have hands-on experience in related projects)
Requirement	Note that this course incorporates some programming context in the material (Python or Excel VBA in practice). Welcome to the students who are interested in learning the programming skill.
Textbooks and Teaching Materials	Self-made teaching materials:Handouts Using teaching materials from other writers:Textbooks, Handouts, Videos
References	"Risk Management and Financial Institutions," second edition by John C. Hull
Grading Policy	◆ Attendance： 30.0 % ◆ Mark of Usual：20.0 % ◆ Midterm Exam： 20.0 % ◆ Final Exam： 5.0 % ◆ Other〈presentation+report〉：25.0 %
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.**