

FINANCIAL RISK MANAGEMENT

Fall, 2008

Instructor: 路祥琛
Office: B1044
Phone: 02-2621-5656 x 2871
Fax: 02-2621-4755
Office Hours: Tuesday 10:30AM – 12:00 noon,
Wednesday 10:30AM – 12:00 noon,
and Friday 10:30AM – 12:00 noon, or by appointment
E-mail: sclu@mail.tku.edu.tw
Web: <http://dctsp.ec.tku.edu.tw/123800qp>

Textbook

財務風險管理，工具、衡量與未來發展 - 陳達新與周恆志合著(雙葉書廊)。

References

Risk Management – Crouhy, Galai, and Mark (McGraw-Hill).
Elements of Financial Risk Management – Christoffersen (Academic Press).
The Fundamentals of Risk Measurement – Marrison (McGraw-Hill).
風險管理新標竿，風險值理論與應用(再版) - 周大慶、沈大白、張大成、敬永康、柯瓊鳳合著(智勝文化)。
風險管理，風險值(VaR)理論與應用 - 李進生、謝文良、林允永、蔣旨坪、陳達新、盧陽正合著(清蔚科技)。

Calculator

A scientific or financial calculator is required.

Course Description

This course provides an overview of the concepts and the mechanics of risk management, including detailed discussions of the Basel Accords.

Evaluation

There will be two exams. The final grade will be based on a weighted average of classroom attendance and exams:

Classroom Attendance	5%	10 Points
Examination I	50%	100 Points
Examination II	45%	90 Points
Total	100%	200 Points

Classroom Attendance

Attendance will count toward 5% of the final grade.

Exams

There will be two exams. Each exam will last 1 hour and 30 minutes. Exams must be taken at the designed date/time. Exams will not be cumulative, although concepts

developed in earlier chapters will be employed in later chapters. Each student is responsible for all material covered in class, regardless of whether the material is in the text. All exams are closed book and closed note. No make-up exam will be given except for (1) reasons recognized by university guideline or (2) the student notifies the teacher directly and in advance with a verifiable excuse. If the student needs to reschedule the final exam due to a conflict, the student needs to submit writing explanation to the teacher two weeks in advance.

Policy On Cheating

Cheating will not be tolerated. Evidence of cheating will result in minimum penalty of a failing grade for the course (請參閱學生手冊).

Tentative Schedule

This outline is tentative and preliminary. There could be deviation from the schedule. However, exam dates are unlikely to be changed.

<u>Week</u>	<u>Date</u>	<u>Chapter</u>	<u>Topic</u>
1	9/12		
2	9/19	1	財務風險概論
3	9/26		
4	10/3	11	巴塞爾資本協定
5	10/10		國慶日(放假一日)
6	10/17	11	巴塞爾資本協定
7	10/24		
8	10/31	5-7	市場風險的衡量與管理
9	11/7		
10	11/14		Exam I
11	11/21		
12	11/28		
13	12/5	8-10	信用風險的衡量與管理
14	12/12		
15	12/19		Operational Risk
16	12/26		Project Finance
17	1/2		開國紀念日(彈性放假一日)
18	1/9		Exam II