0962學期 課程基本資料

系所 / 年級：財金系碩士班 1年級

課號 / 班別：87M00015 / A

學分數：3學分

選 / 必修：必修

科目中文名稱：金融機構管理

科目英文名稱：Financial Institution Management

主要授課老師：劉永欽

開課期間：一學期

人數上限：11人

已選人數：11人

起始週 / 結束週 / 上課地點 / 上課時間

第1週 / 第18週 / M507 / 星期4第02節
第1週 / 第18週 / M507 / 星期4第04節
第1週 / 第18週 / M507 / 星期4第03節

請各位同學遵守智慧財產權觀念：請勿非法影印。

教學綱要

一、教學目標 (Objective)

This course expects students to understand financial institutions’ various risks and their management methods.

二、先修科目 (Pre Course)

This course focuses on managing return and risk in modern financial institutions. The central theme is that the risks faced by financial institutions managers and the methods and markets through which these risks are managed are becoming increasingly similar whether an institution is chartered as a commercial bank, a savings bank, an investment bank, or an insurance company. Although the traditional nature of each sector’s product activity is analyzed, a greater emphasis is placed on new areas of activities such as asset securitization, off-balance-sheet banking, and international banking. Learning these contents above-mentioned is this course’s objective.

三、教材內容 (Outline)

Ch. 1 Why Are Financial Intermediaries Special? Ch. 2 The Financial Services Industry: Depository Institutions Ch. 3 The Financial Services Industry: Insurance Companies Ch. 4 The Financial Services Industry: Securities Firms and Investment Banks Ch. 5 The Financial Services Industry: Mutual Funds

四、教學方式 (Teaching Method)

This course expects students to understand financial institutions’ various risks and their management methods.

五、參考書目 (Reference)

Ch. 1 Why Are Financial Intermediaries Special? Ch. 2 The Financial Services Industry: Depository Institutions Ch. 3 The Financial Services Industry: Insurance Companies Ch. 4 The Financial Services Industry: Securities Firms and Investment Banks Ch. 5 The Financial Services Industry: Mutual Funds

2008/2/28 2008/3/6

劉永欽 呂永欽
六、教學進度
(Syllabi)

2008/3/13 Ch. 6 The Financial Services Industry: Finance Companies Ch. 7 Risks of Financial Intermediation
2008/3/20 Part II Measuring Risk Ch. 8 Interest Rate Risk I Ch. 9 Interest Rate Risk II Ch. 10 Market Risk
2008/3/27 Ch. 11 Credit Risk: Individual Loan Risk Ch. 12 Credit Risk: Loan Portfolio and Concentration Risk
2008/4/3 Ch. 13 Off-Balance Sheet Risk Ch. 14 Technology and Other Operational Risks
2008/4/10 Ch. 15 Foreign Exchange Risk Ch. 16 Sovereign Risk
2008/4/17 Ch. 17 Liquidity Risk
2008/4/24 Mid-term Exam
2008/5/1 Part III Managing Risk Ch. 18 Liability and Liquidity Management
2008/5/8 Ch. 19 Deposit Insurance and Other Liability Guarantees Ch. 20 Capital Adequacy
2008/5/15 Ch. 21 Product Diversification Ch. 22 Geographic Diversification: Domestic
2008/5/22 Ch. 23 Geographic Diversification: International Ch. 24 Futures and Forwards
2008/5/29 Ch. 25 Options, Caps, Floors, and Collars
2008/6/5 Ch. 26 Swaps
2008/6/12 Ch. 27 Loan Sales and Other Credit Management Techniques
2008/6/19 Ch. 28 Securitization
2008/6/26 Final Exam

七、評量方式
(Evaluation)

八、講義位址(http://)

九、教育目標