

103-2 Preliminary Syllabus, Da-Yeh Univ

Information			
Title	金融機構管理	Serial No. / ID	2379 / FBM3006
Dept.	財務金融學系	School System / Class	大學日間部3年1班
Lecturer	賴奕豪	Full or Part-time	專任
Required / Credit	Optinal / 3	Graduate Class	No
Time / Place	(一)234 /	Language	Chinese

Introduction

A.管理學院SQ (Society Quotient ; 社會智商) 核心能力之四大構面(SCEP) :

- 1.S-解決問題能力 (洞析力、決策力、執行力)
- 2.C-溝通能力 (傾聽能力、表達能力)
- 3.E-倫理觀 (社會倫理、企業倫理、研究倫理)
- 4.P-專業能力 (管理能力-強調商管知識與技能、 研究能力-強調商管研究專業)

B.財務金融系之教育目標 :

- 1.厚植學生職場競爭力
- 2.增進學生責任感與倫理觀

C.財務金融系之核心能力(WE CARE) :

- 1.具備職場專業財金技能(W) 40%
- 2.擁有探索與解決問題的能力(E) 20%
- 3.具有財金資訊蒐集與分析能力(CA) 20%
- 4.具備責任感與倫理素養(RE) 20%

課程目標 :

本課程著重在如何讓財金系學生了解，管理現代金融機構的報酬與風險。不論是商業銀行、儲蓄銀行、投資銀行、或是保險公司，這些現代的金融機構的管理者所要面對的風險，以及用來管理這些風險的方法與市場工具，在原理上都顯得大同小異。除了對於傳統部門的產出分析之外，也加強了新領域的題材，包括資產證券化、資產負債表外銀行業務、以及國際銀行業務等課程。

Outline

PART I: INTRODUCTION

- Ch.1 Why Are Financial Intermediaries Special? (SCPE)
- Ch.2 The Financial Services Industry: Depository Institutions (SP)
- Ch.3 The Financial Services Industry: Insurance Companies (SP)
- Ch.4 The Financial Services Industry: Securities Firms and Investment Banks (SP)
- Ch.5 The Financial Services Industry: Mutual Funds and Hedge Funds (SP)
- Ch.6 The Financial Services Industry: Finance Companies (SP)
- Ch.7 Risks of Financial Intermediation (SP)

PART II: MEASURING RISK

Ch.8 Interest Rate Risk I (SP)

Ch.9 Interest Rate Risk II (SP)

Ch.10 Market Risk (SP)

Ch.11 Credit Risk: Individual Loan Risk (SP)

Ch.12 Credit Risk: Loan Portfolio and Concentration Risk (SP)

Ch.13 Off-Balance-Sheet Risk (SP)

Ch.14 Foreign Exchange Risk (SP)

Ch.15 Sovereign Risk (SP)

Ch.16 Technology and Other Operational Risks (SP)

Ch.17 Liquidity Risk (SP)

PART III: MANAGING RISK

Ch.18 Liability and Liquidity Management (SP)

Ch.19 Deposit Insurance and Other Liability Guarantees (SP)

Ch.20 Capital Adequacy (SP)

Ch.21 Product Diversification (SP)

Ch.22 Geographic Expansion (SP)

Ch.23 Futures and Forwards (SP)

Ch.24 Options, Caps, Floors, and Collars (SP)

Ch.25 Swaps (SP)

Ch.26 Loan Sales (SP)

Ch.27 Securitization (SP)

Prerequisite

無