

National Cheng Chi University
Department of Money and Banking
Fall semester 2013

Risk Management

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Course objective:

The objective of this course is to introduce the process and important concepts of finance and risk management of financial institutions. Topics covered include interest rate risk, market risk, credit risk, off-balance-sheet risk, foreign exchange risk, sovereign risk, technology and other operational risks, liquidity risk, and capital adequacy. In addition, we will discuss major aspects of Basel Capital Accord and outline how these regulatory changes will impact financial institutions.

The class format includes lectures and class presentation. Students will be assigned scholarly articles and present it before all participants.

Grading:

Your grade is based on performance across classroom participation (15%), a midterm exam (20%), a cumulative final exam (35%), and the presentation of articles during class (30%).

Materials:

Text: Financial Institutions Management: A Risk Management Approach, 7th edition, by Anthony Saunders and Marcia Cornett, 2010, McGraw Hill, 華泰文化.

Course schedule:

Topics
Interest rate risk I
Interest rate risk II
Market risk
Credit risk I
Credit risk II
Off-balance-sheet risk
Foreign exchange risk
Sovereign risk
Technology and other operational risks
Liquidity risk
Capital adequacy
International regulatory reform: introduction to Basel I, II, and III
