

National Cheng Chi University
Department of Money and Banking
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Finance and Risk Management of Financial Institutions

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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, and technology and other operational risks.

We will also apply SAS programming techniques to risk management related topics.

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

Grading:

Your grade is based on performance across two exams, two group projects and presentations, and two home works.

Exam	Midterm exam	20%
	Final exam	30%
Project	Paper presentation	10%
	Final project and presentation	15%
Homework	SAS programming 1	10%
	SAS programming 2	15%

Projects:

Project should be completed by group.

Paper presentation

Each group will be assigned a scholarly article and present it before all participants for 30 minutes. Presentation materials will be covered in exams.

Final project and presentation

Final project will focus on application of risk management to real world. The requirements will be handed out separately.

Homework:**SAS programming**

Homework should be completed by person. Each student is required to accomplish two home works by applying SAS programming techniques. You can download and install SAS from NCCU campus agreement software website. We will introduce basic techniques in class. The homework requirements will be handed out separately.

Materials:

Financial Institutions Management: A Risk Management Approach, 8th edition, by Anthony Saunders and Marcia Cornett, 2014, McGraw Hill, 華泰文化.