

風險管理與保險專題研討 (II)

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課程內容:

本課程將介紹風險觀念，以及一些衡量風險的指標，並探討其應用。除此之外實務演講也是這門課的重點之一。

Weeks	Dates	Topic
1	2/21	Introduction
2	2/28	OFF
3	3/7	Basic Concepts of Risk
4	3/14	Stochastic Dominance and Riskness R
5	3/21	Probability and Convergence; Ito's Lemma
6	3/28	Practical Speech 1
7	4/4	OFF
8	4/11	Replication and Option Implied Moments
9	4/18	Interest Rate Risk
10	4/25	Korea International Conference
11	5/2	Practical Speech 2
12	5/9	Presentation 1
13	5/16	Presentation 2
14	5/23	Presentation 3
15	5/30	OFF
16	6/6	Practical Speech 3
17	6/13	Presentation 4
18	6/20	Presentation 5

評分方式：

- 1. 一學期報告兩篇paper 50%**
- 2. 實務演講報告 50%**