Financial Risk Management

1.

Field of Studies: Finance.

Area: Financial Risks Management

Semester: 2nd.

Hours per week: 3h.

ECTS: 4

2.

Principles of market, credit and operational risk management.

3.

1. Introduction to Financial Risks

 1.1. Notion and Typology of Financial Risks

 1.2. Risk Measures

 1.3. Portfolio Theory

 1.4. Loss Risk Measures: VaR and ETL

 1.5. VaR and ETL Methodologies

 1.5.1 Historical Simulation

 1.5.2 Analytical Approach

 1.5.3 Monte Carlo Simulation

2. Stock Price Risk

3. Foreign Exchange risk

4. Interest Rate Risk

5. Credit Risk

6. Operational Risk

7. Management of Financial and Operational Risks in Banking, Insurance and Asset Management.

4.

[Hull, John, *Risk Management and Financial Institutions, 4*rd Edition, 2015, Wiley Finance.]