

504434 Financial Risk Management

[3 cr., 3, 0] This course deals with the ways in which different risk sources are quantified and managed by financial institutions. Among the topics covered are market risk, credit risk, and operational risk. Special attention is also paid to the credit derivatives market. The course will moreover cover various smaller case studies that help to understand the current financial crisis. To overcome the rather quantitative nature of the topics, the course relies heavily on MS Excel-based exercises and an extensive case study.