

Risk Management

Content

The goal of the course Risk Management is to enable students to describe the risk management process from the perspective of financial institutions as the process by which risk exposures are identified, measured, and controlled. This includes the concepts of Value-at-Risk, Credit Risk as well as regulatory issues such as the Basel regulations.

Main reference

The main reference for the course is Hull: Risk Management and Financial Institutions, fourth edition. Please make sure, you have your own copy of the book no later than the beginning of the semester.

Language

The entire course (including tutorials and final exam(s)) is in English language. Outside class hours, you are, however, welcome to raise questions in German language, if you prefer so.

Final Exam

The final exam is open book. That is, you may bring all paper-based aids (such as books, slides, personal notes) to the final exam. In addition, you are allowed to use a pocket calculator. Bringing other electronic devices to the exam is not permitted without prior written permission from study administration.

Questions

Questions related to content of the course can be addressed to Natascha Jankowski:

natascha.jankowski@uni-konstanz.de .

If you have any administrative questions, please do not hesitate to contact us at chair-of-finance@uni-konstanz.de

We look forward to working with you!