Instructor:
Enrico De Giorgi
Office 4/004, 4th floor, ex-Laboratorio
enrico.degiorgi@usi.ch

Assistant:
Graziano Mirata
Office 4/003, 4th floor, ex-Laboratorio
graziano.mirata@usi.ch

Time schedule
Course:
Friday 1030-1230, Room A-24.
Friday 1330-1530, Room A-24.

Reception:
Enrico De Giorgi: Friday 1230-1330.
Graziano Mirata: Monday, 1230-1330.

Course description
The main objective of this course is to introduce financial risk management, focusing on risk management methodologies for market and credit risk. The course starts with the discussion of the historical background and a general overview of the typology of financial risks: market risk, credit risk, liquidity risk, operational risk, legal and regulatory risk. We then discuss risk management methodologies for market risk, modeling of risk factors, stress testing and risk measures. The next steps are: portfolio credit models, the modeling of default probabilities, recovery rates, and credit ratings. Finally, we introduce the regulatory framework, in particular the Basel Accords.
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References


