



UNIVERSITÀ DI PISA

FINANCIAL RISK MANAGEMENT

GIULIANA BIRINDELLI

Anno accademico

2023/24

CdS

BANCA, FINANZA AZIENDALE E
MERCATI FINANZIARI

Codice

650PP

CFU

6

Moduli	Settore/i	Tipo	Ore	Docente/i
FINANCIAL RISK MANAGEMENT	SECS-P/11	LEZIONI	42	GIULIANA BIRINDELLI FRANK ANDREAS SCHITTENHELM

Programma (contenuti dell'insegnamento)

Introduction to Financial Risk Management

1. Operative Risk Management

1. Risk Identification
2. Risk Evaluation
3. Risk Controlling
4. Risk Supervision and Reporting

2. Price / Market Risk Measures

3. Asset Liability Matching

4. Credit Risk Measures

5. Total Risk Measures

6. Solvency Regulations

1. Basel Accord
2. Solvency

Bibliografia e materiale didattico

Slides: Available on MS-teams

Basic Literature

- **Lam:** *Enterprise Risk Management*, John Wiley & Sons
- **Crouhy/Galai/Mark:** *The Essentials of Risk Management*, McGraw-Hill
- **Wengert/Schittenhelm:** *Corporate Risk Management*, SpringerGabler

Additional Literature

- **Bodie/Kane/Marcus:** *Investments*, McGraw-Hill
- **Hull:** *Options, Futures and Other Derivatives*, Financial Times
- <https://www.coso.org/Pages/erm-integratedframework.aspx>
- <https://www.iso.org/iso-31000-risk-management.html>

Modalità d'esame

Written exam/Assignments

Note

Attendance at the lectures is strongly suggested

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