



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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