



# UNIVERSITÀ DI PISA

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## FINANCIAL RISK MANAGEMENT

### FRANK ANDREAS SCHITTENHELM

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Moduli	Settore/i	Tipo	Ore	Docente/i
FINANCIAL RISK MANAGEMENT	SECS-P/11	LEZIONI	42	ANJA BETTINA BLATTER DIETMAR ERNST FRANK ANDREAS SCHITTENHELM

#### Programma (contenuti dell'insegnamento)

#### Introduction to Financial Risk Management (Schittenhelm)

##### 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>

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