



# SF2980 Risk Management 7.5 credits

## Riskvärdering och riskhantering

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Course syllabus for SF2980 valid from Autumn 07

This is a translation of the Swedish, legally binding, course syllabus.

**Grading scale:** A, B, C, D, E, FX, F

**Education cycle:** Second cycle

**Main field of study:** Industrial Management, Mathematics

### Intended learning outcomes

To give a good knowledge of risk measures and advanced modelling and computational methods of relevance for the assessment and management of financial risks.

### Course main content

Risk measures: Traditional risk measures, Value at Risk, Expected shortfall.

Modelling: Market risk, Credit risk and Operational risk.

Computational Methods: Historical simulation (bootstrap), Monte Carlo simulation, Extreme value theory.

Multivariate methods: Multivariate normal distribution, Spherical and elliptical distributions, Dependence measures, Copulas.

### Language of instruction

Language of instruction is specified in the course offering information in the course and programme directory.

### Eligibility

SF2940 Probability Theory

SF2942 Portfolio Theory and Risk Management.

### Literature

Compendium.

### Examination

- TEN1 - Examination, 4.5 credits, grading scale: A, B, C, D, E, FX, F
- ÖVN1 - Assignments, 3.0 credits, grading scale: P, F

### Requirements for final grade

One written exam, 4,5 university credits.

Home assignments, 3 university credits.