

5.0 credits	30.0 h	2q
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Teacher(s) :	Platten Isabelle ;
Language :	Français
Place of the course	Mons
Main themes :	<ol style="list-style-type: none"> <li>1. Financial institutions: banks, insurance companies, pension funds, mutual funds and hedge funds</li> <li>2. Financial instruments and risk management</li> <li>3. VaR</li> <li>4. The regulation of financial institutions</li> <li>5. VaR and market risk</li> <li>6. Credit risk</li> <li>7. Operational, model and liquidity risks</li> <li>8. Economic capital</li> </ol>
Aims :	<p>The course introduces, analyses and quantifies the risks managed by financial institutions. On completion of this course, students will have knowledge of the main financial institutions and the regulations governing them and will understand how market, credit, liquidity and operational risks are managed.</p> <p><i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i></p>
Evaluation methods :	<ul style="list-style-type: none"> <li>' Written examination</li> <li>' Continuous assessment</li> </ul>
Teaching methods :	<ul style="list-style-type: none"> <li>' Lectures</li> <li>' Applications in Excel</li> </ul>
Bibliography :	HULL J.C. (2009), Risk Management and Financial Institutions, 2nd Ed., Prentice Hall.
Cycle and year of study :	<ul style="list-style-type: none"> <li>&gt; <a href="#">Master 120 of arts in Business engineering</a></li> <li>&gt; <a href="#">Master [120] in Management</a></li> <li>&gt; <a href="#">Master 120 in Management</a></li> <li>&gt; <a href="#">Master [120] in Business Engineering</a></li> </ul>
Faculty or entity in charge:	BLSM