

**COURSE DATA****DATA SUBJECT**

Code: 42208
Name: Risk management
Cycle: Master's Degree
ECTS Credits: 6
Academic year: 2026-27

STUDY (S)

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Facultat d'Economia	1	Annual

SUBJECT-MATTER

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	Compulsory subjects	COMPULSORY

COORDINATION

TORRO I ENGUIX HIPOLIT

SUMMARY**PREVIOUS KNOWLEDGE****RELATIONSHIP TO OTHER SUBJECTS OF THE SAME DEGREE**

There are no specified enrollment restrictions with other subjects of the curriculum.

OTHER REQUIREMENTS**COMPETENCES / LEARNING OUTCOMES****DESCRIPTION OF CONTENTS**

1.



2.

3.

4.

5.

WORKLOAD**PRESENCIAL ACTIVITIES**

Activity	Hours
Theory	30,00
Computer classroom practice	15,00
Classroom practices	15,00
Total hours	60,00

NON PRESENCIAL ACTIVITIES

Activity	Hours
Attendance at other activities	0,00
Individual or group project	0,00
Independent study and work	0,00
Preparation of lessons	0,00
Preparation for assessment activities	0,00
Resolution of case studies	0,00
Total hours	0,00

TEACHING METHODOLOGY**EVALUATION****REFERENCES**



- Material de clase en forma de transparencias. Hull J. (2015), Risk Management and Financial Institutions, Wiley Jorion, P. (2007), Value at Risk. The new benchmark for managing financial risk, Third Edition, McGraw-Hill Jorion, P. (2003), Financial Risk Manager Handbook Second Edition, Wiley www.bis.org Otras referencias: Alexander, C. (2001), Market Models: A Guide to Financial Data Analysis, Wiley Crouhy, M., D. Galai y R. Mark (2006), The essentials of risk management, McGraw-Hill Hull J. (2015), Options, Futures, and Other Derivatives, Pearson Lando (2004), Credit Risk Modeling: Theory and Applications, Princeton Schönbucher, Philipp J. (2003) Credit derivatives pricing models, Wiley