

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

Code: 42213
Name: Financial risk assessment
Cycle: Master's Degree
ECTS Credits: 6
Academic year: 2025-26

STUDY (S)

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Facultat d'Economia	2	Annual

SUBJECT-MATTER

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	Optional subjects	ELECTIVES

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.

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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

- Market Risk Analysis, de C. Alexander (4 volúmenes) - Elements of Financial Risk Management, de P.Christoffersen, Academic Press - Quantitative Risk Management, McNeil, Frey, Embrechts, Princeton U. press - Novales, A. (2017), Reducción de dimensionalidad, manuscrito - Novales, A. (2017), Valor en Riesgo, manuscrito