



Visiting Professor Program Academic Year 2023/2024

TEACHING COMMITMENT: 12 hours

COURSE TITLE

Introduction to Financial Risk Management

TEACHING PERIOD

2nd term

SCIENTIFIC AREA

Financial Risk

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

Our evaluations of expected outcomes are affected by exposure to risk, that is the possibility that outcomes turn out to be quite different from what we expected. Risks are evidently a fundamental element implied in decision-making, especially when financial decisions are concerned.

On the one hand, prices of financial assets are determined through fundamental evaluations; on the other, many different events and agents' beliefs may unpredictably affect these prices, rendering financial assets risky for the owner.

How should risk management strategies be elaborated? Which specific competencies are required to elaborate successful strategies?

Given these general remarks, the target of the "Lab: introduction to financial risk management" is to apply quantitative methods with the aim of testing some important financial models in the risk management context.

The course is structured as follows:

- Portfolio analysis: Risk and Returns in Financial Markets
- The Capital Asset Pricing Model
- Empirical testing of the CAPM
- Financial risk management using STATA and the R programming language

LEARNING OBJECTIVES

Upon completion, students will be able to quantify market risks of financial portfolios and test major financial models using STATA and the R programming language.

TUTORSHIP ACTIVITIES

N/A

LAB ACTIVITIES

N/A

OTHER ACTIVITIES BESIDES THE COURSE

N/A

VISITING PROFESSOR PROFILE

Professional business experts or academic scholars in quantitative finance with experience in financial econometrics and risk management (R, Stata).

CONTACT REFERENT

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