课程大纲
COURSE SYLLABUS

1.	**课程代码/名称** **Course Code/Title**	高级金融风险管理 Advanced Financial Risk Management
2.	**课程性质** **Compulsory/Elective**	选修课 Elective
3.	**开课单位** **Offering Dept.**	金融系 Finance Dept
4.	**课程学分/学时** **Course Credit/Hours**	3/48
5.	**授课语言** **Teaching Language**	英文 English
6.	**授课教师** **Instructor(s)**	杨博文 助理教授 金融系
7.	**开课学期** **Semester**	秋季 Fall
8.	**是否面向本科生开放** **Open to undergraduates or not**	否 No
9.	**先修要求** **Pre-requisites**	无 None

10. 教学目标
Course Objectives

Understand how risk affects different types of financial institutions.
Learn the different types of risk, how to measure and the ways to manage them
Know the regulatory frameworks for the financial markets
理解各种风险对于不同的金融机构所产生的影响
了解风险的多样性，如何测量，以及相应的管理方法
了解金融监管体系

11. 教学方法
Teaching Methods

课程讲授、报告讨论 Lecture and Discussion

12. 教学内容
Course Contents

Section 1	Financial institutions and major risks they deal with
Section 2	Trading in the financial markets and the 2007 credit crisis
Section 3	Valuation and how traders manager their risks
Section 4	Volatility and correlations
Section 5	Value at risk and expected shortfall
Section 6	Interest rate risk and models
Section 7	The regulatory framework: Basel I, II and Solvency II
Section 8	Operational, liquidity and model risks
Section 9	Scenario analysis and stress testing

	Section 10	Enterprise risk management and mistakes to avoid

13. 课程考核
Course Assessment

课堂表现 Class:10% 作业与小测 Assignments:20% 期中考试 Mid-Term Test:30% 课程项目 Projects:40%

14. 教材及其它参考资料
Textbook and Supplementary Readings

Risk Management and Financial Institutions 4ed, John Hull
Advanced Financial Risk Management, Deventer, Imai & Mesler