

COURSE RECORD

Code	BA 323
Name	Risk Management
Hour per week	3 (3+0)
Credit	3
ECTS	5
Level/Year	Undergraduate/ 3-4
Type	Elective
Prerequisites	-
Description	The aim of the course is to make an introduction into the theory and applications of risk management. The established financial risks, namely credit risks, market risks and liquidity risks will be covered in the course. After introducing each risk type, the techniques commonly used in risk measurement will be discussed.
Objectives	Providing knowledge of the basic theory, concepts and applications of risk management. Providing knowledge of different types of financial risks. Providing knowledge of the techniques commonly used in risk measurement.
Learning Outcomes	<i>By the end of the course, the student will be able to</i> LO1. Demonstrate knowledge about the theory of risk management. LO2. Demonstrate knowledge about applications of risk management. LO3. Identify different types of financial risks. LO4. Demonstrate knowledge about the techniques commonly used in risk management. LO5. Demonstrate knowledge about the recent global financial crisis.

CONTRIBUTION TO PROGRAMME OUTCOMES*

	PO1	PO2	PO3	PO4	PO5	PO6	PO7	PO8	PO9	PO10
LO1	5	4	3	1	4	4	1	1	3	4
LO2	5	4	2	1	4	4	1	1	3	4
LO3	5	4	3	1	4	4	1	1	3	4
LO4	5	5	3	1	4	4	1	1	3	4
LO5	4	4	2	1	4	4	1	1	3	4

* Contribution Level: 0: None, 1: Very Low, 2: Low, 3: Medium, 4: High, 5: Very High

CONTRIBUTION TO INSTITUTIONAL LEARNING OUTCOMES*

	ILO1	ILO2	ILO3	ILO4	ILO5	ILO6	ILO7
LO1	5	3	4	4	3	3	3
LO2	4	3	4	4	3	3	3
LO3	4	3	4	3	3	3	3
LO4	4	3	4	3	3	3	3
LO5	5	3	4	4	3	3	3

* Contribution Level: 0: None, 1: Very Low, 2: Low, 3: Medium, 4: High, 5: Very High

COURSE CONTENT DETAILS

Topics	Outcomes
Introduction to Risk Management	LO1, LO2, LO3
Rise of risk management	LO1, LO2, LO4
Market Risk	LO2, LO3, LO4
Measuring market risk	LO2, LO3
Credit Risk	LO2, LO3, LO4
Measuring credit risk	LO2, LO3

Liquidity Risk	L02, L03, L04
Measuring liquidity risk	L02, L03
Operational Risk	L02, L03, L04
Risk Control and Recent Global Financial Crisis	L05

DERS BİLGİLERİ

Kodu	BA 323
İsmi	Risk Yönetimi
Haftalık Saati	3 (3+0)
Kredi	3
AKTS	5
Seviye/Yıl	Lisans / 3-4
Dersin Dili	İngilizce
Tip	Seçmeli
Ön Şart	-
İçerik	Dersin amacı, Risk Yönetimi Teorisi ve Uygulamalarına giriş yapmaktır. Temel finansal riskler, özellikle kredi riskleri, piyasa riskleri ve likidite riskleri ders kapsamında işlenecektir. Her bir risk türü tanıtıldıktan sonra, risk ölçümünde yaygın olarak kullanılan teknikler tartışılacaktır.