

COURSE RECORD

Code	BA 323
Name	Risk Management
Hour per week	3 (3+0)
Credit	3
ECTS	5
Level/Year	Undergraduate/ 3,4
Semester	Fall
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	Provide knowledge of the basic theory, concepts and applications of risk management Provide knowledge of different types of financial risks Provide 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: Be able to identify different type 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*

	P01	P02	P03	P04	P05	P06	P07	P08	P09	P010
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

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	LO2, LO3, LO4
Measuring liquidity risk	LO2, LO3
Operational Risk	LO2, LO3, LO4
Risk Control and Recent Global Financial Crisis	LO5

DERS BİLGİLERİ

Kodu	BA 323
İsmi	Risk Yönetimi
Haftalık Saati	3 (3+0)
Kredi	3
AKTS	5
Seviye/Yıl	Lisans / 3,4
Dönem	Güz
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.