



**AYDIN ADNAN MENDERES UNIVERSITY
GRADUATE SCHOOL OF SOCIAL SCIENCES
BUSINESS ADMINISTRATION
FINANCE AND ACCOUNTING
FINANCE AND ACCOUNTING MASTERS
COURSE INFORMATION FORM**

Course Title	Financial Risk Management								
Course Code	İMF507		Course Level		Second Cycle (Master's Degree)				
ECTS Credit	5	Workload	122 (Hours)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	Teaching approaches to risk analysis, financial systems and related products.								
Course Content	The importance of risk management, risk measurement, risk measurement and management of the market value at risk, Basel II, lessons learned from the financial bankruptcies.								
Work Placement	N/A								
Planned Learning Activities and Teaching Methods	Explanation (Presentation)								
Name of Lecturer(s)									

Assessment Methods and Criteria		
Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	60

Recommended or Required Reading	
1	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.

Week	Weekly Detailed Course Contents	
1	Theoretical	Understanding Risk
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
2	Theoretical	Benefits of Risk Management
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
3	Theoretical	Classification of Risk
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
4	Theoretical	Measurement of Risk
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
5	Theoretical	Risk Management: Risk Management Sunday
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
6	Theoretical	Risk Management: Credit Risk Management Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
7	Theoretical	Risk Management: Operational Risk Management
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
9	Theoretical	Risk Management Tools: Derivatives
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
10	Theoretical	Risk Management Tools: SWAP
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
11	Theoretical	Other problems encountered in Risk Management
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
12	Theoretical	Basel II



12	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
13	Theoretical	Case Studies
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
14	Theoretical	Case Studies
	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
15	Preparation Work	Dun&Bradstreet, Financial Risk Management, Tata McGraw-Hill Publishing Company Limited, 2007.
16	Final Exam	Final Exam
17	Final Exam	Final Exam

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	2	3	70
Midterm Examination	1	25	1	26
Final Examination	1	25	1	26
Total Workload (Hours)				122
[Total Workload (Hours) / 25*] = ECTS				5

*25 hour workload is accepted as 1 ECTS

Learning Outcomes

1	The concept of financial systems and products
2	Knowledge of methods and techniques of risk identification and analysis of financial
3	Risk measurement processes, modeling, skill and value at risk
4	
5	

Programme Outcomes (Finance and Accounting Masters)

1	To be able to integrate fundamental accounting and auditing knowledge with related branches of the law.
2	To be able to use technical and practical knowledge regarding the establishment and development of cost systems in practice.
3	To be able to consider ethic values and social responsibility in the decisions in business life.
4	Be able to take initiative and solve problems using analytic and creative approaches and manage risks in the changing business conditions.
5	To be able to associate the subtle movements in the securities and organized financial markets with human psychology and analyze the relationship.
6	Be able to improve the system in which he/she is engaged by integrating the theoretical knowledge with practice (be able to understand and interpret the problems of the profession and express ideas in a succinct and precise manner.)
7	To be able to analyze and interpret developments in the derivative products, foreign exchange markets and financial markets and perform transactions using derivative products.
8	To be able to use mathematical and statistical knowledge in order to employ fundamental finance principles in the decision making process. Be able to use econometric models in accounting and finance and testing them using actual data in the finance markets.
9	To be able to recognize the international financial management tools, international financial markets, and intermediary organizations and entities and make use of this knowledge in the financial management of a firm.
10	To be able to evaluate the cause and effect relations of the local and global crisis and be able to make decisions based on knowledge in the conditions of crisis.

Contribution of Learning Outcomes to Programme Outcomes 1:Very Low, 2:Low, 3:Medium, 4:High, 5:Very High

	L1	L2	L3	L4	L5
P1	5	4	5	3	2
P2	4	5	3	3	3
P3	4	3	4	3	4
P4	3	4	4	4	5
P5	4	4	3	4	3
P6	3	5	4	4	5
P7	4	3	3	5	3



P8	4	3	3	2	2
P9	5	3	2	3	4
P10	3	4	5	3	2

