



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Credit Risk Management							
Course Code		İMF510		Course Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	127 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The purpose of this course, the globalization movement, further increasing the importance of risk management with the necessary information to convey to students.							
Course Content		Risk management needs, and Financial Crises, and the Turkish banking sector, Basel II, compliance with Basel II, Risk Management statistical models, financial econometrics and quantitative techniques, the main risk factors for financial institutions and hedging techniques, basic risk measurement approaches and value at risk, Risk VAR models, stress testing and scenario analysis, the calculation of the Capital Adequacy of Banks, Credit risk measurement techniques and management, operational risk management and measurement techniques.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Discussion					
Name of Lecturer(s)		Assoc. Prof. Umut Tolga GÜMÜŞ							

Assessment Methods and Criteria

Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	60

Recommended or Required Reading

1	Gençtürk Mehmet, İşletmelerin Finansman Kararlarına Finansal Krizlerin Etkileri, Ekin Kitabevi Yayınları, Bursa, 2008.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Risk management needs, and Financial Crises
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
2	Theoretical	Compliance with Basel II, Basel II and the Turkish banking sector
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
3	Theoretical	Risk Management statistical models, financial econometrics and quantitative techniques
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
4	Theoretical	Financial institutions, basic hedging techniques and risk factors
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
5	Theoretical	The main risk measurement approaches and value at risk
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
6	Theoretical	Value at risk models, stress testing and scenario analysis
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
7	Theoretical	Value at risk models, stress testing and scenario analysis
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
8	Intermediate Exam	Midterm Exam
9	Theoretical	Calculation of Capital Adequacy of Banks
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
10	Theoretical	Credit risk measurement techniques and management
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
11	Theoretical	Operational risk management and measurement techniques



11	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
12	Theoretical	Hypothetical Portfolio VaR implementation of the Authority
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
13	Theoretical	Case Study
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
14	Theoretical	Overall Assessment
	Preparation Work	Berk Niyazi, Bankalarda Kredi Yönetimi, Beta Yayınları, 2001. Bolgun K. Evren, Akçay M. Barış, Finansal Yönetim, Scala Yayıncılık, 2009.
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	30	1	31
Total Workload (Hours)				127
[Total Workload (Hours) / 25*] = ECTS				5

*25 hour workload is accepted as 1 ECTS

Learning Outcomes

1	Risk management process and risk measurement techniques.
2	Teach courses that can be taken to the financial bankruptcies
3	Teaching how it can be managed in risk capital market
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	3	5	3	4
P2	4	4	4	4	3
P3	5	4	5	5	2
P4	4	4	4	3	5
P5	4	4	4	3	2
P6	5	4	4	4	2



P7	5	4	4	4	4
P8	4	5	4	5	4
P9	5	5	4	2	3
P10	4	4	5	3	4

