



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Financial Risk Management							
Course Code		UTIF313		Course Level		First Cycle (Bachelor's Degree)			
ECTS Credit	4	Workload	103 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The main goal of this class is to introduce the tools/techniques of financial risk management as well as its fundamental concepts. The emphasis will be on derivatives and hedging techniques. Detailed information on the enterprise risk management process will be discussed.							
Course Content		This course covers, the evolution of risk management, enterprise risk management approach, fundamental concepts of risk management, goals and strategies in risk management, design and application of risk management systems.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation)					
Name of Lecturer(s)		Assoc. Prof. Umut Tolga GÜMÜŞ							

Prerequisites & Co-requisites

ECTS Requisite	40
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Assessment Methods and Criteria

Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	70

Recommended or Required Reading

1	Enterprise-wide Risk Management, Strategies for linking risk and opportunity, James Deloach May 2000, Pearson.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Introduction to course
2	Theoretical	Quantitative methods review
3	Theoretical	An enterprise-wide approach to risk management
4	Theoretical	Value at Risk Concept
5	Theoretical	Alternative hedging instruments-future/forwards
6	Theoretical	Principle of arbitrage and pricing/valuing future contracts
7	Theoretical	Assessing risks and developing strategies
8	Intermediate Exam	Midterm Exam
9	Theoretical	Option markets and its use in risk management
10	Theoretical	Option contracts and its valuation
11	Theoretical	Swaps markets and enterprise-wide usage
12	Theoretical	Alternative risk management instruments-factoring, insurance, etc.
13	Theoretical	Credit risk management
14	Theoretical	Formulation of enterprise-wide risk strategy-Case Study
15	Theoretical	Formulation of enterprise-wide risk strategy-Case Study
16	Final Exam	Final Exams

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	1	3	56
Midterm Examination	1	20	1	21



Final Examination	1	25	1	26
Total Workload (Hours)				103
[Total Workload (Hours) / 25*] = ECTS				4
*25 hour workload is accepted as 1 ECTS				

Learning Outcomes

1	
2	
3	
4	
5	

Programme Outcomes (International Trade and Finance)

1	To become individuals having high intellectual capacity, improved social skills, positive thinking, the ability to adapt to different environments and institutions
2	To have technical equipment, flexible thinking and action ability and multiple language skills to be capable of working in international platforms
3	To be able to utilize the basic knowledge they obtained with an interdisciplinary approach to business, economics, etc. in creating expertise in the fields of International Trade and Finance in accordance with the requirements of the globalized business world
4	To develop suggested solutions and recommendations by informing the people and institutions predicting regional, national and international problems in the fields of international trade and finance with a proactive approach
5	To possess the ability of analytical thinking and the ability to synthesize with quantitative proficiency as required in the program
6	To have the characteristics to inquire and investigate the knowledge and skills acquired during the education process in relation to the requirements of existing market conditions
7	To identify and analyze the validity of theories related to the international trade and finance and their relationships regarding current conditions
8	To possess the knowledge of a second foreign language to the extent of their individual abilities, besides the competency in the English language to be able to communicate effectively
9	To have the qualifications of managing and being managed to solve existing and potential problems encountered in practice
10	To be able to organize activities that will contribute to the personal and professional development of the employees in the department where he/she holds an executive position

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	2	4	2	4	5
P2	3	4	3	4	5
P3	4	4	3	4	4
P4	5	4	5	4	5
P5	5	4	5	4	4
P6	4	4	5	4	5
P7	4	4	5	3	4
P8	5	3	4	4	4
P9	4	3	3	5	5
P10	4	2	4	4	4

