

CRONOGRAMA – BUSINESS & FINANCE III

Schedule for the classroom			
Week	Contents and Activities	Activities and Resources	Working at home
1	Lesson 1: Risk management and firm value.	<ul style="list-style-type: none"> • Professor notes and references 	<ul style="list-style-type: none"> • Study notes and references • Homework sheet 1
2	Lesson 2: Risk management with forwards and swaps	<ul style="list-style-type: none"> • Professor notes and references • Computer for empirical Exercises 	<ul style="list-style-type: none"> • Study notes and references • Homework sheet 2
3	Lesson 3: Risk management with Futures and Options	<ul style="list-style-type: none"> • Professor notes and references • Computer for empirical Exercises 	<ul style="list-style-type: none"> • Study notes and references • Homework sheet 3
4	Lesson 4: Hedging options the Greeks	<ul style="list-style-type: none"> • Professor notes and references • Computer for empirical Exercises 	<ul style="list-style-type: none"> • Study notes and references • Homework sheet 4
5	Midterm	<ul style="list-style-type: none"> • Midterm exam of topics 1 to 4 	
6	Lesson 5: Market risk. Value-at-Risk	<ul style="list-style-type: none"> • Professor notes and references • Computer for empirical Exercises 	<ul style="list-style-type: none"> • Study notes and references • Case 1: VaR.
7	Lesson 6: Credit Risk measurement	<ul style="list-style-type: none"> • Professor notes and references • Computer for empirical Exercises 	<ul style="list-style-type: none"> • Study notes and references • Case 2: Backtesting/Stress testing
8	Lesson 7: Credit derivatives	<ul style="list-style-type: none"> • Professor notes and references • Computer for empirical Exercises 	<ul style="list-style-type: none"> • Study notes and references • Case 3: VaR methodologies
9	Free week – Study for exam		
10	Final Exam		