Universidad Carlos III de Madrid
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COURSE: FINANCIAL RISK MANAGEMENT		
DEGREE: FINANCE AND ACCOUNTING	**YEAR: 3**	**TERM: 2**

WEEKLY PLANNING

WEEK	SESSION	DESCRIPTION	GROUPS (mark X)		Special room for session (computer classroom, audio-visual classroom…)	WEEKLY PROGRAMMING FOR STUDENT		
			LECTURES Monday	SEMINARS Thursday		DESCRIPTION	CLASS HOURS	HOMEWORK HOURS (Max. 7h week)
1	1	Presentation		x		Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
2	2	The Risk management problem. Types of risks	X				1,5	
2	3	Modeling Volatility with Data in Excel		x	COMPUTERS (LAPTOPS)	Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
3	4	Hedging Techniques	X				1,5	
3	5	Problem Set		X		Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	

4	6	The Greeks and portfolio Insurance	X				1,5	
4	7	Problem Set		X		Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
5	8	Interest rate management	X				1,5	
5	9	Problem set		X		Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
6	10	Value at Risk : Introduction	X				1,5	
6	11	Problem set		X		Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
7	12	pVar and VaR beta	X				1,5	
7	13	Excel pVaR and Var beta		X	COMPUTERS (LAPTOPS)	Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
8	14	Simulation of VaR	X				1,5	
8	15	**Evaluation: Exam**		X		Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
9	16	Backtesting VaR Models					1,5	
9	17	Excel: Historical and Monte Carlo Simulation		X	COMPUTERS (LAPTOPS)	Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
10	18	NO CLASS					1,5	
10	19	Backtesting with Excel		X	COMPUTERS (LAPTOPS)	Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
11	20	Derivatives VaR Models	X				1,5	

11	21	Definition of the Final Case with students		X			1,5	
12	22	VaR decomposition.	X			Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
12	23	Problem set		X			1,5	
13	24	Basel Accords	X			Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
13	25	Problem Set		X			1,5	
14	26	Presentations	X			Students have to study the materials, do the assignments, and solve with Excel the practice sets.	1,5	
14	27	Presentations		X			1,5	
15	28	Presentations					1,5	
						Subtotal 1	**42**	
		Total 1 *(Hours of class plus student homework hours between weeks 1-14)*						

15		Tutorials, handing in, etc						
16		Assessment					3	
17								
18								
						Subtotal 2	**3**	
		Total 2 *(Hours of class plus student homework hours between weeks 15-18)*						

TOTAL *(Total 1 + Total 2)*	**150**