Module Handbook

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Course WIW-FUB-RIS-K-7

Risk Management (2V+1U, 4.5 LP)

Course Type

SWS	Type	Course Form	CP (Effort)	Presence-Time / Self-Study	
-	K	Lecture with exercise classes (V/U)	4.5 CP		
2	V	Lecture		30 h	60 h
1	U	Case studies		15 h	30 h
(2V+1U)			**4.5 CP**	**45 h**	**90 h**

Basedata

SWS	2V+1U
CP, Effort	4.5 CP = 135 h
Position of the semester	1 Sem. in WiSe
Level	[7] Master (Advanced)
Language	[DE] German
Lecturers	Hölscher, Reinhold, Prof. Dr. (PROF | DEPT: WIW)
Area of study	[WIW-FUB] Financial Services and Financial Management
Additional informations	Informations about the course
Livecycle-State	[NORM] Active

Contents

This module focuses on the methods of probability-based risk measurement applied to equity price risk or credit risk.

Furthermore, the risk quantification will be embedded in a concept of risk controlling.

Structure:

A. Risk Management and Risk Controlling as Part of the Corporate Management

- Definition of Risk
- Control Cycle of Risk Controlling
- Risk Management Process
- Legal Basics of Risk Management

B. Conceptual Basics of Quantitative Risk Controlling

- Securing the Risk Bearing Ability
- Measurement and Controlling of Risk Performance
- Risk Measurement and Risk Controlling in Crisis Situation

C. Management of Selected Risk Areas

- Limitation of Operational Risk
- Management of Risk on Receivables and Credit Risk

The Case Studies are designed to allow students an intensive insight into the challenges of Risk Management. The main goal is to apply the content and the theories of the lecture as well as a critical reflection of the results.

Literature

- Albrecht, P./ Huggenberger, M.: Finanzrisikomanagement: Methoden zur Messung, Analyse und Steuerung finanzieller Risiken, Stuttgart 2015.
- Dowd, K.: Beyond Value at Risk, The new science of risk management, Chichester 1998.
- Jorion, P.: Value at Risk, The New Benchmark for Managing Financial Risk, 3. Aufl., New York 2007.
- Lister, M.: Risikoadjustierte Ergebnismessung und Risikokapitalallokation, Diss. Universität Basel, Frankfurt am Main 1997.
- Pearson, N. D. (Risk Budgeting, 2002): Risk Budgeting, Portfolio Problem Solving with Value-at-Risk, New York 2002.
- Schierenbeck, H./Lister, M./Kirmße, S.: Ertragsorientiertes Bankenmanagement - Band 2: Risiko-Controlling und integrierte Rendite-/Risikosteuerung, 9., akt. u. überarb. Aufl., Wiesbaden 2008.
- Wolke, T.: Risikomanagement, 3. Aufl., München 2015.
- Wüst, K.: Risikomanagement: Eine Einführung mit Anwendungen in Excel, Konstanz 2014.

Materials

Olat Course with Lecture notes, Case Studies and additional information.

Requirements for attendance (informal)

None

Requirements for attendance (formal)

None

References to Course [WIW-FUB-RIS-K-7]

Module	Name	Context	
[WIW-FUB-RIS-M-7]	Risk Management	P: Obligatory	2V+1U, 4.5 LP