**《风险管理(英语)》课程简介**

Risk Management

课程代码：151333A **Course Code：151333A**

课程名称：风险管理 （英文） **Course Name：**Risk Management

学时：48 **Periods：**48

学分：3 **Credits：**3

考核方式：考试 **Assessment：Examination**

先修课程： **Preparatory Courses：**

该课程主要介绍金融风险管理的基本概念，金融风险管理的理论方法和分类，各种风险管理模型及运用以及了解各类金融机构潜在的风险。学习如何有效地管理金融风险不仅有助于防控系统性风险；而且有助于学生在从事金融风险管理的过程中，明辨是非，捍卫金融职业伦理。该课程具体要求学生掌握辨别和度量金融风险的技术方法。基本概念和理论方法包括风险价值（VaR）, 条件风险价值（CVaR）, 预期不足（ES）, 压力试验等。结合中国社会主义特色金融风险管理的案例分析，学习如何将这些模型运用于市场风险管理包括固定收益证券利率的灵敏度分析，信用风险管理包括对担保债权凭证和信用衍生物的违约风险及对手风险的分析。

This course provides an introduction of financial risk management, including concepts, theoretical methods and classification, various risk management models and their applications, and understand how risk affects different types of financial institutions. Learning how to effectively manage financial risks not only helps prevent and control systematic risks, but also helps student distinguish right from wrong and defend financial professional ethics in the process of financial risk management. Specifically, this course teaches students how to apply risk management techniques for identifying and measuring the financial risks. Basic concepts and theoretical methods include Value at Risk (VaR), Conditional Value at Risk (CVaR), Expected Shortfall (ES), stress testing, etc. Combined with the case study of financial risk management in China, students will learn how these models can be used to apply to market risk management (such as interest rate sensitivity analysis of fixed-income securities) and credit risk management (such as analyses of default risk and counterparty risk for collateral debt obligations and credit derivatives).