《投资风险管理》课程中英文简介

Investment Risk Management

课程代码：071473B **Course Code：**071473B

课程名称：投资风险管理 **Course Name：**Investment Risk Management

学时：48 **Periods：**48

学分：3 **Credits：**3

考核方式：考查 **Assessment：**Assignment

先修课程：金融学、概率论与数理统计 **Preparatory Courses：**Finance, Probability Theory and Mathematical Statistics

本课程是研究如何把个人、机构的有限资源在具有不确定性收益的金融资产和实物资产中进行优化配置，在均衡考虑收益与风险的情况下实现投资者效用最大化。

本课程要求学生已修过金融学、量化投资等课程，涵盖了投资组合理论、资产估值和配置、VaR技术以及不同投资工具的风险管理策略等内容，是信管专业（量化投资方向）和其他相关专业学生进行投资决策的风险管理指南。

This course is to study how to optimize the allocation of limited resources of individuals and institutions in the financial assets and physical assets with uncertain returns, so as to maximize the utility of investors under the condition of balanced consideration of returns and risks.

This course requires students to have completed finance, quantitative investment and other courses, covering portfolio theory, asset valuation and allocation, VaR technology and risk management strategies of different investment tools. It is a guide for students of information management major and other related majors to make investment decisions.