

# IEDA 4510: System Risk Management

Prof. Allen WU

2023 Fall

## Course Information

Instructor: Prof. Allen WU, allenwu@ust.hk

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## Course Description

Risk management has drawn tremendous amount of attention from various industries. This course focuses on the risk within financial institutions. This course covers the basic concepts of financial risk and provides analytical approaches to quantify and control various types of risk in finance.

## Major Topics Covered

- Financial institutions and their trading
- Market risk
- Regulation
- Credit risk

## Textbook

Risk Management and Financial Institutions, Fifth Edition, by John C. Hull, Wiley

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## Grading

- 20%: Homework.

Homeworks due before class. No late homeworks accepted.

- 30%: Mid-term. Date to be announced.
- 50%: Final.