

Course Syllabus for IEDA4510

System Risk Management

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.

Instructor: Shuoguang YANG (email yangsg@ust.hk, office #5559F)

TA: Yu LONG (email ylongaf@connect.ust.hk)

Class sessions: Monday 1:30 pm –2:50 pm, Room 5583
Friday 9:00 am–10:20 am, Room 5583

Prerequisites: Basic understanding of finance and probability.

Topics to Cover:

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

Recommended Course materials:

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

Assessment: Assessment of student progress will be based on an in-class final exam (50%), a midterm exam (30%), and several take-home assignments (20%).

Midterm: The midterm exam will be held in class on March 3rd 2023.