

Module title		Abbreviation
Risk measurement and risk valuation: Concepts and applications for banks		12-M-CF5-242-m01
Module coordinator		Module offered by
Holder of the Chair of Corporate Finance		Faculty of Business Management and Economics
ECTS	Method of grading	Only after succ. compl. of module(s)
5	numerical grade	--
Duration	Module level	Other prerequisites
1 semester	graduate	--
Contents		
The course augments the usual consideration of symmetric risk metrics by introducing metrics for downside risks and the concept of risk as a capital requirement. The focus for applications in banks lies in the treatment of risks with regard of supervisory regulations.		
Intended learning outcomes		
After completing the course "Risk measurement and risk valuation: Concepts and applications for banks" the students are able		
<ol style="list-style-type: none"> 1. to judge the appropriateness and problems of asymmetric risk measures, 2. to address essential risks in banks and to understand their handling by supervisory regulations as well as 3. to realize the concept of risk as a capital requirement being the systematic base for these aspects in the banking sector. 		
Courses (type, number of weekly contact hours, language – if other than German)		
V (2) + Ü (2) Module taught in: German and/or English		
Method of assessment (type, scope, language – if other than German, examination offered – if not every semester, information on whether module is creditable for bonus)		
a) written examination (approx. 60 minutes) or b) term paper (approx. 15 pages) Language of assessment: German and/or English creditable for bonus		
Allocation of places		
--		
Additional information		
--		
Workload		
150 h		
Teaching cycle		
--		
Referred to in LPO I (examination regulations for teaching-degree programmes)		
--		
Module appears in		
Master's degree (1 major) Management (2024) Master's degree (1 major) International Economic Policy (2024)		
JMU Würzburg • generated 29.03.2024 • Module data record 141936		