UCLouvain

mgehd2229

2024

Risk Management

6.00 credits	30.0 h	Q2

Teacher(s)	Vrins Frédéric ;
Language :	French
Place of the course	Mons
Prerequisites	None (at the master level) *The prerequisite(s) for this Teaching Unit (Unité d'enseignement – UE) for the programmes/courses that offer this Teaching Unit are specified at the end of this sheet.*
Main themes	The goal of this course is to teach students the foundations of portfolio construction and performance measurement. Key topics include: - Return and risk measurement (for equity, fixed-income, and derivative portfolios) - Portfolio construction and management techniques - Performance attribution - The principles of private wealth management (Wealth Allocation Framework)
Learning outcomes	**At the end of this learning unit, the student is able to :** 1 At the end of this course, students will be able to: - calculate the risk and return of financial assets using a calculator and a spreadsheet; - select the most apporpriate return and risk computation methods when evaluatinfg the portfolio management strategy followed by investor risk; - analyze the composition of the portfolio held by wealthy individuals when making any necessary recommendation for change; - assess the strengths and weaknesses of active and passive management strategies; - construct and evaluate one's portfolio by selecting and combining several securities.
Bibliography	• John C. Hull , Risk Management and Financial Institutions, 5th edition, Wiley (2018) • Frey and Mc Neil & Embrechts, Quantitative Risk Management: : Concepts, Techniques and Tools - Revised Edition, Princeton Series in Finance
Faculty or entity in charge	CLSM

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Management (shift schedule)	GEHC2M	6		
Master [120] in Management (shift schedule)	GEHM2M	6	MGEHD2134	