# UNIVERSITÀ DEGLI STUDI DI MILANO-BICOCCA

## COURSE SYLLABUS

# Statistical Risk Management M

**2526-2-F8204B036**

### Learning objectives

The course aims to provide students with the theoretical and applicative tools necessary for managing financial (market) risk. In particular, the student will learn how to measure the risk of securities and contracts, create financial portfolios, price most derivative financial contracts, and use statistical methods to estimate all the quantities necessary to complete these tasks.

The objectives of the two modules are discussed in their respective syllabi.

### Contents

Please consult the syllabi of the two modules.

### Detailed program

Please consult the syllabi of the two modules.

### Prerequisites

Please consult the syllabi of the two modules.

**Teaching methods**

Please consult the syllabi of the two modules.

**Assessment methods**

The exam takes place on the same day for the two modules in a computer lab, and the student is required to solve problems by writing R code. The exam begins with the *Risk Management* part and follows the *Computational Finance and Financial Econometrics* part. The two parts last one hour each and are preferably, but not necessarily, to be taken in the same session (preparing the two modules together improves your understanding of the subject). If one of the two modules is not sufficient, the grade of the sufficient module will be kept until you pass the exam of the other module.

Please consult the syllabi of the two modules for more details.

**Textbooks and Reading Materials**

Please consult the syllabi of the two modules.

**Semester**

First semester.
Please consult the syllabi of the two modules for more details.

**Teaching language**

Please consult the syllabi of the two modules.

**Sustainable Development Goals**

QUALITY EDUCATION | DECENT WORK AND ECONOMIC GROWTH | INDUSTRY, INNOVATION AND INFRASTRUCTURE