

Course Syllabus

1	Course title	Risk Management	
2	Course number	1603444	
3	Credit hours	3	3
	Contact hours (theory, practical)	3	
4	Prerequisites/corequisites	Investment Management	
5	Program title	BA Finance	
6	Program code	03	
7	Awarding institution	University of Jordan	
8	School	Business School	
9	Department	Finance	
10	Course level	BA	
11	Year of study and semester (s)	2021/2022 First	
12	Other department (s) involved in teaching the course		
13	Main teaching language	English	
14	Delivery method	<input checked="" type="checkbox"/> Face to face learning <input checked="" type="checkbox"/> Blended <input type="checkbox"/> Fully online	
15	Online platforms(s)	<input checked="" type="checkbox"/> Moodle <input checked="" type="checkbox"/> Microsoft Teams <input type="checkbox"/> Skype <input type="checkbox"/> Zoom <input type="checkbox"/> Others.....	
16	Issuing/Revision Date	25/10/2021	

17 Course Coordinator:

Name: Muhanned Obeidat

Contact hours: Sunday 11:30 – 12:30

Office number:

Phone number: 0096265355000

Email: mu.obeidat@ju.edu.jo

**18 Other instructors:**

Name:

Office number:

Phone number:

Email:

Contact hours:

Name:

Office number:

Phone number:

Email:

Contact hours:

19 Course Description:

This course involves the advanced study of security analysis, security selection techniques, and portfolio management. The objective is to use these tools to develop a rational way of thinking commonly used to model investment environment that helps in investment decision making process.

20 Course aims and outcomes:

A- Aims:

This course seeks to introduce and develop a general understanding of the key concepts, tools and theories of risk management and risk hedging using various financial instruments and tools, in addition to enhance and develop the students' skills in valuating financial instruments (derivatives) in order to take the right decision at the right time, more over to identify to the student of the most important traded financial instruments in financial derivatives market and its different uses.

B- Students Learning Outcomes (SLOs):

Upon successful completion of this course, students will be able to:

1. Understand the concept and practice of risk management
2. understand the approach to risk management through risk identification, risk measurement and risk management (or mitigation).
3. Understand the main techniques of Value at Risk (VaR)
4. Understand how to model, risk, and volatility

SLOs SLOs of the course	SLO (1)	SLO (2)	SLO (3)	SLO (4)
1 Understand the concept and practice of risk management	✓		✓	
2 understand the approach to risk management through risk identification, risk measurement and risk management (or mitigation).		✓		

21. Topic Outline and Schedule:



3 Understand the main techniques of Value at Risk (VaR)			✓	
4 Understand how to model, risk, and volatility	✓			✓

Week	Lecture	Topic	Intended Learning Outcome	Learning Methods (Face to Face/Blended/ Fully Online)	Platform	Synchronous / Asynchronous Lecturing	Evaluation Methods	Resources
1	1.1	Introduction	1	Face to Face	Class	Synchronous	Exam	Textbook
	1.2	Introduction	1	Face to face	Class	Synchronous	Exam	Textbook
	1.3	Introduction	1	Online	MS Teams	Synchronous	Exam	Textbook
2	2.1	Intro to risk management	1	Online	MS Teams	Synchronous	Exam	Textbook
	2.2	Intro to risk management	1	Face to Face	Class	Synchronous	Exam	Textbook
	2.3	Intro to risk management	1	Face to face	Class	Synchronous	Exam	Textbook
Week	Lecture	Topic	Intended Learning Outcome	Learning Methods (Face to Face/Blended/ Fully Online)	Platform	Synchronous / Asynchronous Lecturing	Evaluation Methods	Resources
3	3.1	Value at Risk -- VaR	2	Online	MS Teams	Synchronous	Exam	Textbook
	3.2	Value at Risk -- VaR	2	Face to Face	Class	Synchronous	Exam	Textbook
	3.3	Value at Risk -- VaR	2	Face to Face	Class	Synchronous	Exam	Textbook

4	4.1	Value at Risk -- VaR	2	Face to Face	Class	Synchronous	Exam	Textbook
	4.2	Value at Risk -- VaR	2	Face to Face	Class	Synchronous	Exam	Textbook
	4.3	Value at Risk -- VaR	2	Online	MS Teams	Synchronous	Exam	Textbook
5	5.1	Credit Risk	4	Online	MS Teams	Synchronous	Exam	Textbook
	5.2	Credit Risk	4	Face to Face	Class	Synchronous	Exam	Textbook
	5.3	Credit Risk	4	Face to Face	Class	Synchronous	Exam	Textbook
6	6.1	Credit Risk	3	Face to Face	Class	Synchronous	Exam	Textbook
	6.2	Credit Risk	3	Face to Face	Class	Synchronous	Exam	Textbook
	6.3	Credit Risk	3	Face to Face	Class	Synchronous	Exam	Textbook
7	7.1	Liquidity Risk	3	Face to Face	Class	Synchronous	Exam	Textbook
	7.2	Liquidity Risk	3	Face to Face	Class	Synchronous	Exam	Textbook
	7.3	Liquidity Risk		Online	MS Teams	Synchronous	Exam	Textbook
8	8.1	Liquidity Risk	3	Online	MS Teams	Synchronous	Exam	Textbook
	8.2	Liquidity Risk	3	Face to Face	Class	Synchronous	Exam	Textbook
	8.3	Liquidity Risk	3	Face to Face	Class	Synchronous	Exam	Textbook
9	9.1	Interest Rate Risks	2,4	Face to Face	Class	Synchronous	Exam	Textbook
	9.2	Interest Rate Risks	2,4	Face to Face	Class	Synchronous	Exam	Textbook
	9.3	Interest Rate Risks	2,4	Face to Face	Class	Synchronous	Exam	Textbook
10	10.1	Interest Rate Risks	2,4	Face to Face	Class	Synchronous	Exam	Textbook
	10.2	Interest Rate Risks		Face to Face	Class	Synchronous	Exam	Textbook

	10.3	Interest Rate Risks	2,4	Face to Face	Class	Synchronous	Exam	Textbook
11	11.1	Hedging & Gap Management	1,3	Face to Face	Class	Synchronous	Exam	Textbook
	11.2	Hedging & Gap Management	1,3	Face to Face	Class	Synchronous	Exam	Textbook
	11.3	Hedging & Gap Management	1,3	Face to Face	Class	Synchronous	Exam	Textbook
12	12.1	Hedging & Gap Management	1,3	Face to Face	Class	Synchronous	Exam	Textbook
	12.2	Hedging & Gap Management	1,3	Face to Face	Class	Synchronous	Exam	Textbook
	12.3	Convexity Risk in Banking	1,3	Online	MS Teams	Synchronous	Exam	Textbook
13	13.1	Convexity Risk in Banking	2	Online	MS Teams	Synchronous	Exam	Textbook
	13.2	Convexity Risk in Banking	2	Face to Face	Class	Synchronous	Exam	Textbook
	13.3	Convexity Risk in Banking	2	Face to Face	Class	Synchronous	Exam	Textbook
14	14.1	Volatility	3	Face to Face	Class	Synchronous	Exam	Textbook
	14.2	Volatility	3	Face to Face	Class	Synchronous	Exam	Textbook
	14.3	Volatility	2	Face to Face	Class	Synchronous	Exam	Textbook
15	15.1	Portfolio Risk & Factors Model	3	Face to Face	Class	Synchronous	Exam	Textbook
	15.2	Portfolio Risk & Factors Model	3	Face to Face	Class	Synchronous	Exam	Textbook
	15.3	Portfolio Risk & Factors Model	3	Face to Face	Class	Synchronous	Exam	Textbook

22 Evaluation Methods:

Opportunities to demonstrate achievement of the SLOs are provided through the following assessment methods and requirements:

Evaluation Activity	Mark	Topic(s)	SLOs	Period (Week)	Platform
Midterm	30	1,2,3,4	1,3,4	Week 7	Face to face
Second	20	All	1,2,3,4,5	Week 15	Face to face
Final	50	All	1,2,3,4,5	Week 16	Face to Face

23 Course Requirements

(e.g: students should have a computer, internet connection, webcam, account on a specific software/platform...etc):

24 Course Policies:

- A- Attendance policies: According to The University's Policy
- B- Absences from exams and submitting assignments on time: No make ups will be held
- C- Health and safety procedures: According to The University of Jordan health policy



D- Honesty policy regarding cheating, plagiarism, misbehavior: Any attempts of plagiarism or cheating, student will be considered failed the course.

E- Grading policy: According to the University's grading system

F- Available university services that support achievement in the course: As provided by The University.

25 References:

A- Required book(s), assigned reading and audio-visuals:

RISKMANAGEMENTINBANKING (FOURTH EDITION) Joël Bessis. Wiley

B- Recommended books, materials, and media:

Will be provided during the semester.

26 Additional information:

Name of Course Coordinator: Muhanned Obeidat	Signature: M.H. Obeidat	Date: 25/10/2021
Head of Curriculum Committee/Department: Dr. Mohammad Khataybeh	Signature: 25/10/2021	
Head of Department: -----	Signature: -----	
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Head of Curriculum Committee/Faculty: -----	Signature: -----	
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Dean: -----	Signature: -----	

