Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
G570	Rısk Management	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	The aim of this course is to equip the students with the knowledges of financial risks, valuation of risky projects and the risk management instruments.
Content	Week 1.: The concept of risk Week 2.: The measurement of risk Week 3.: Investment decisions under uncertainty Week 4.: Investment decisions under risk Week 5.: Risk management Week 6.: Forwards Week 7.: Futures Week 8.: Forward rate agreements Week 9.: Midterm exam Week 10.: Swaps Week 11.: Call and put options Week 12.: Option combinations Week 13.: Hybrid and synthetic instruments Week 14.: Value at risk
References	BOLAK, Mehmet ; “Finans Mühendisliği: Kavramlar ve Araçlar”, Beta Basım, Yayım, Dağıtım A.Ş., Ekim 1998, İstanbul. ERSAN, İhsan ; “ Finansal Türevler” Literatür Yayıncılık, Dağıtım, Pazarlama San. Ve Tic. Ltd., İstanbul, 1997 GALİTZ, Lawrence C. ; “Financial Engineering: Tools and Techniques to Manage Financial Risk”, Pitman Publishing Company, London, 1995 MARSHALL, John f., Vipul K. BANSAL; “Financial Engineering: A Complete Guide to Financial Innovation”, New York Instıtute of Finance,

Theory Topics

Week	Weekly Contents
1	The concept of risk
2	The measurement of risk
3	Investment decisions under uncertainty
4	Investment decisions under risk
5	Risk management
6	Forwards
7	Futures

Week	Weekly Contents
8	Forward rate agreements
9	Midterm exam
10	Swaps
11	Call and put options
12	Option combinations
13	Hybrid and synthetic instruments
14	Value at risk