



Teaching Guide

Identifying Data				
Subject (*)			Code	2020/21
Techniques for market risk measurement			611532022	
Study programme				
Máster Universitario en Economía				
Descriptors				
Cycle	Period	Year	Type	Credits
Official Master's Degree	2nd four-month period	First	Optional	3
Language				
Teaching method				
Face-to-face				
Prerequisites				
Department				
Departamento profesorado máster				
Coordinador		E-mail		
Lecturers		E-mail		
Web		www.usc.gal/gl/centros/ecoadde/materia.html?materia=144270		
General description		Entender diferentes medidas de risco como VaR, TailVar, Regreat ou risco sistémico. Capacidade para estimar e aplicar diferentes modelos de estimación de risco de mercado. Adquirir a capacidade para entender e desenvolver modelos con volatilidades e correlacións para valorar riscos de tipos de interese sobre un activo ou unha carteira de activos. Capacidade para aplicar diferentes técnicas de estimación do risco de crédito		
Contingency plan		1. Modifications to the contents 2. Methodologies *Teaching methodologies that are maintained *Teaching methodologies that are modified 3. Mechanisms for personalized attention to students 4. Modifications in the evaluation *Evaluation observations: 5. Modifications to the bibliography or webgraphy		

Study programme competences

Code	Study programme competences
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Learning outcomes

Learning outcomes	Study programme competences
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Contents

Topic	Sub-topic
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Planning

Methodologies / tests	Competencies	Ordinary class hours	Student's personal work hours	Total hours
Personalized attention		0		0

(*)The information in the planning table is for guidance only and does not take into account the heterogeneity of the students.



Methodologies	
Methodologies	Description

Personalized attention	
Methodologies	Description

Assessment			
Methodologies	Competencies	Description	Qualification

Assessment comments

Sources of information	
Basic	
Complementary	

Recommendations
Subjects that it is recommended to have taken before
Subjects that are recommended to be taken simultaneously
Subjects that continue the syllabus
Other comments

(*)The teaching guide is the document in which the URV publishes the information about all its courses. It is a public document and cannot be modified. Only in exceptional cases can it be revised by the competent agent or duly revised so that it is in line with current legislation.