



Teaching Guide

Identifying Data					2021/22
Subject (*)	Techniques for market risk measurement	Code	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	SpanishGalician				
Teaching method	Face-to-face				
Prerequisites					
Department	Departamento profesorado máster				
Coordinador	Reboredo Nogueira, Juan Carlos	E-mail			
Lecturers	Reboredo Nogueira, Juan Carlos	E-mail			
Web	www.usc.gal/gl/estudos/masteres/ciencias-sociais-xuridicas/master-universitario-economia				
General description	<p>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.</p> <p>Capacidade para aplicar diferentes técnicas de estimación do risco de crédito</p>				
Contingency plan	<p>1. Modifications to the contents</p> <p>2. Methodologies</p> <p>*Teaching methodologies that are maintained</p> <p>*Teaching methodologies that are modified</p> <p>3. Mechanisms for personalized attention to students</p> <p>4. Modifications in the evaluation</p> <p>*Evaluation observations:</p> <p>5. Modifications to the bibliography or webgraphy</p>				

Study programme competences / results

Code	Study programme competences / results

Learning outcomes

Learning outcomes	Study programme competences / results

Contents

Topic	Sub-topic

Planning

Methodologies / tests	Competencies / Results	Teaching hours (in-person & virtual)	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 / Results	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.