



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/estudios/masteres/ciencias-sociais-xuridicas/master-universitario-economia				
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	<ol style="list-style-type: none"> Modifications to the contents Methodologies <ul style="list-style-type: none"> *Teaching methodologies that are maintained *Teaching methodologies that are modified Mechanisms for personalized attention to students Modifications in the evaluation <ul style="list-style-type: none"> *Evaluation observations: Modifications to the bibliography or webgraphy 				

Study programme competences

Code	Study programme competences

Learning outcomes

Learning outcomes	Study programme competences

Contents

Topic	Sub-topic

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
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Personalized attention

Methodologies	Description

Assessment

Methodologies	Competencies	Description	Qualification
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Assessment comments

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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.