



Teaching Guide

Teaching Guide				
Identifying Data				2022/23
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	juan.carlos.reboredo@col.udc.es	
Lecturers	Reboredo Nogueira, Juan Carlos	E-mail	juan.carlos.reboredo@col.udc.es	
Web	www.usc.gal/gl/estudos/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			

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
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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

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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.