



## Teaching Guide

Identifying Data					2024/25
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		E-mail			
Lecturers	,	E-mail			
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 / 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

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Sources of information	
Basic	
Complementary	

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.