

AMITY GLOBAL INSTITUTE

MODULE SYLLABUS

Course	Master of Business Administration (University of London)
Module Title	Risk management and decision-making
Module Syllabus No. (if any)	BAM415
Syllabus / Content / Learning Outcomes	<p>The module takes an applied perspective, concentrating on decision-making in risky environments, which is of paramount importance to the finance industry. Apart from identification of risk sources, the module offers a detailed analysis of tools and processes designed to manage these risks which are used by the financial industry. The latter is highly sought after in the financial industry.</p> <p>Learning outcomes: Upon successful completion of the module, students should be able to:</p> <ul style="list-style-type: none"> • Describe and critically assess the processes through which companies make decisions in risky environments • Explain how financial instruments can be used to manage portfolio risk • Illustrate the following types of risk: credit, market, operational, reputational and regulatory • Compare risk databases and their management • Reason critically with respect to alternative risk management strategies • Assess best strategies according to an available set of information and adapt appropriate strategies once a set of information changes • Create the most suitable set of information for the decision-making process • Measure the following types of risk: credit, market, operational, reputational and regulatory • Professional financial tool skills and case study interpretation skills to support decisions • The ability to work both independently and in teams to create and manage financial strategies • The skills to present highly technical financial material to non-practitioners simply and clearly • Utilise real-time data to estimate the different sources of risk • Utilise financial tools and case studies to support strategic decisions • The ability to synthesise and use information and materials from a variety of different sources to support an argument • Research skills into risk management problems and the application of these in business decision-making
No. of Teaching Hours	Contact Hours – Lectures, Seminars & online activity (22 x 3) = 66 Independent Preparation, pre-reading and analysis = 84 TOTAL = 150
Teaching Methods	Lectures, tutorials, case-studies analysis, research journals and group discussion.
Assessment Methods and Weightages	One two-hour unseen written examination (70%) One 2,000 words assignment (30%).
Skills for Maximising Learning Outcomes	Reading and research
Dates of Examinations, Major Assessments and Assignments	Please refer to www.london.ac.uk exam tables June, August/September, December and February/March
Recommended Text	J.C. Hull, Risk Management and Financial Institution, John Wiley and Sons, 2015 S.L. Allen, Financial Risk Management, John Wiley and Sons, 2013 P. Jorion, Value at Risk, McGraw-Hill, 2006

Note: All Information provided to Amity will be kept strictly confidential except for those required under statutory requirements and by government authorities and relevant university partners and accreditation bodies as part of the regulatory or course requirements.

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Lesson No.	Learning Outcome
1	The Capital Asset Pricing Model
2	Value at Risk
3	Volatility, Correlations and Copulas
4	Regulatory Risk
5	Market Risk
6	Credit Risk
7	Scenario Analysis, Stress Testing and Operational Risk
8	Liquidity Risk
9	Model Risk
10	ABSs, CDOs and, the Credit Crunch of 2007

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