

Course unit title	Risk Management
Course unit code	MNU324
Type of course unit (compulsory, optional)	Optional
Level of course unit (according to EQF: first cycle Bachelor, second cycle Master)	Third Cycle Bachelor
Year of study when the course unit is delivered (if applicable)	2021–2022
Semester/trimester when the course unit is delivered	6 th semester
Number of ECTS credits allocated	4.8 credits
Name of lecturer(s)	<ol style="list-style-type: none"> 1. Nadia Anridho, S.Ak., MBA., Ph.D 2. Iman Harymawan, SE., MBA., Ph.D
Learning outcomes of the course unit	<ol style="list-style-type: none"> 1. Graduates are able to understand and apply basic concepts/principles of accounting and theories, including financial accounting, managerial accounting, auditing, information system, and taxation. 2. Graduates are able to understand and apply basic concepts of supporting subjects, including business, management, law, and economics. 3. Graduates are able to implement quantitative tools for accounting and business analysis. 4. Graduates are able to prepare specific works related to accounting, management, and business decision making. 5. Graduates are able to demonstrate information technology skills in the application of knowledge. 6. Graduates are able to implement relevant knowledge and understanding about managing organization. 7. Graduates are able to demonstrate effective communication skills in the process of accounting in terms of presentation of empirical and theoretical arguments.
Mode of delivery (face-to- face, distance learning)	Face-To-Face
Prerequisites and co-requisites (if applicable)	Strategic Management

Course content	<ol style="list-style-type: none"> 1. The general picture of Risk Management. 2. The materials about Corporate Risk Management: A Primer. 3. The materials about Banks and Their Regulators: The Post-Crisis Regulatory Framework. 4. The materials about Corporate Governance and Risk Management. 5. The materials about A User-Friendly Guide to the Theory of Risk and Return. 6. <i>Interest Rate Risk and Hedging with Derivative Instruments dan Measuring Market Risk: Value-at-Risk, Expected Shortfall, and Similar Metrics.</i> 7. <i>Asset/Liability Management.</i> 8. Credit Scoring and Retail Credit Risk Management. 9. Performance measurement for knowledge development. 10. Commercial Credit Risk and the Rating of Individual Credits. 11. Quantitative Approaches to Credit Portfolio Risk and Credit Modelling. 12. Materials about The Credit Transfer Markets-and Their Implications. 13. The materials about Counterparty Credit Risk: CVA, DVA, and FVA and Operational Risk.
Recommended or required reading and other learning resources/tools	<ol style="list-style-type: none"> 1. Crouhy, M., D. Galai, and R. Mark, The Essentials of Risk Management, 2nd Edition, McGraw Hill, 2014. 2. Jorion, P., Value at Risk: The New Benchmark for Controlling Financial Risk, 3rd Edition, McGraw Hill, 2007. 3. Lam, J., Enterprise Risk Management: From Incentives to Controls, 2nd Edition, Wiley, 2014. 4. Hull, J., Risk Management and Financial Institutions, 4th Edition, Wiley, 2015.
Planned learning activities and teaching methods	<ol style="list-style-type: none"> 1. Lectures 2. Assignments 3. Discussions
Language of instruction	Bilingual, Bahasa Indonesia and English
Assessment methods	Assignment, Examination