Risk Management and Corporate Finance

• Module content

This module deals with the valuation and use of classical derivatives in financial markets. In particular, futures, swaps and options are considered as well as their possible applications in the context of financial risk management. In particular, students will be introduced to the theory involved in pricing options, as well as important valuation parameters. In addition, some established risk measures such as value-at-risk are discussed.

Structure:

1. Introduction
2. Futures & Forward
3. Swaps
4. Options
5. Measures of risk

• Competence description

Upon completion of this module students will be able to,

(i) independently determine the fair value of the derivatives discussed, as well as;
(ii) understand and evaluate common capital market hedging strategies.

Sommer 2021