

THE BELK COLLEGE *of* BUSINESS

UNCC CHARLOTTE

Spring 2020

Course Title: Quantitative Risk Management

Course Number: FINN6216

Class Time: Thursday, 5:30 pm – 8:15 pm

Classroom: CCB 901

Credit Hours: 3.00

Instructor: Dr. Weidong Tian

Office: Friday 202A

Office hours:

Contact: wtian1@uncc.edu

Graduate Assistant: Yueliang Lu

Contact: ylu28@uncc.edu

Lecture Notes

Lecture Note in this course will be provided before the class.

Course Description

This course offers quantitative techniques and tools for the risk management, beginning with basic concepts and methodologies. Topics include: risk measures such as VaR and Expected Shortfall, univariate and multivariate models, copula s and tail dependence in risk management, and back testing. It also includes some examples.

Course Assessment

The course requirement consists of problem sets, presentation and a final exam.

Course Requirements

Problem sets, presentation and the final exam will count 30%, 30%, and 40% respectively.

Grading

A = 100-90

B = 89-80

C = 79-70

D = 69-60

F = 59-0

Attendance

The UNC Charlotte Catalog lists the following attendance policy.

"Each instructor determines the attendance regulations for his or her classes. Students are expected to attend punctually all scheduled sessions in the courses for which they are registered and are responsible for completing the work from all class sessions." Absences from classes may be excused by the instructor for such reasons as personal illness, religious holidays, or participating as an authorized University representative in an out-of-town event. Whenever possible, students are expected to seek permission of the instructor prior to absences."

Honor Code

All students are required to read and abide by the Code of Student Academic Integrity. Violations of the Code of Student Academic Integrity, including plagiarism, will result in disciplinary action as provided in the Code.

Academic Diversity

Students have the responsibility to know and observe the requirements of the UNC Charlotte Code of Student Academic Integrity (Catalog p. 336 and 337). This code forbids cheating, fabrication or falsification of information,

multiple submissions of academic work, plagiarism, abuse of academic materials, and complicity in academic dishonesty. Any special requirements or permission regarding academic integrity in this course will be stated by the instructor, and are binding on the students. Academic evaluations in this course include a judgment that the student's work is free from academic dishonesty of any type; and grades in this course therefore should be and will be adversely affected by academic dishonesty. Students who violate the code can be expelled from UNC Charlotte. The normal penalty for a first offense is zero credit on the work involving dishonesty and further substantial reduction of the course grade. In almost all cases the course grade is reduced to F. Copies of the code can be obtained from the Dean of Students Office. Standards of academic integrity will be enforced in this course. Students are expected to report cases of academic dishonesty to the course instructor.

The Belk College of Business strives to create an inclusive academic climate in which the dignity of all individual is respected and maintained. Therefore, we celebrate diversity that includes, but is not limited to ability/disability, age, culture, ethnicity, gender, language, race, religion, sexual orientation, and socio-economic status.

Accommodations for Disabilities

UNC Charlotte is committed to access to education. If you have a disability and need academic accommodations, please provide a letter of accommodation from Disability Services early in the semester. For more information on accommodations, contact the Office of Disability Services at 704-687-0040 or visit their office in Fretwell 230.

Reading Textbooks

Alexander J. McNeil, Rudiger Frey and Paul Embrechts, Quantitative Risk Management: Concepts, Techniques and Tools, Princeton Series in Finance.

W. Tian (eds). Commercial Banking Risk Management: Regulation in the Wake of the Financial Crisis. Palgrave Macmillan.

Jull Hull. Risk Management and Financial Institutions. Pearson Education.

Important Date

Jan 9: First day of this class

March 5: No class due to spring Recess

Presentation time

To be determined