

# Course Outline of Risk Analysis and Management

## 1. Instructor's Information

Instructor's / Coordinator's Name:	Dr. Omar Gharaibeh
Office Hours:	10:00-11:00
Office and Phone:	2274
Email:	Omar.k.gharaibeh@gmail.com
Research and Teaching Assistant / Supervisor / Technical (if any):	

## 2. Course Description

Risk: its concept, types, and historical development; uncertainty: its concept and levels; analysis of risk indicators; identification of risks and methods of measurement.

## 3. Course Information

Course No.:0503431	Course Title:	Level:
Course Type: Theoretical and Practical.	Prerequisite : Principles of Finance	Class Time: 9:00-10:00 11:00-12:30
Academic Year: 2019 / 2020	Semester: First Semester	Study hours: 48

## 4. Course Objectives:

a-	To understand financial risk, knowledge of its types, and historical development.
b-	To analysis risk measures and determines interest rate risk and market risk.
c-	To determine capital adequacy for banks and insurance companies.

## 5. Learning Outcomes

### (Knowledge, Skills, and Competencies)

Upon successful completion of the course, the students will be able to:

1. To define economic and financial risk.
2. Calculate capital adequacy based on Basel 2
3. Calculate interest rate risk.
4. Calculate market risk on the bonds, foreign exchange rate, stocks and

investment portfolio.  
 5. Calculate liquidity risk.  
 6. Calculate credit risk.

## 6. Course Content

<b>Week</b>	<b>Subject</b>
First	Capital Adequacy
Second	Capital Adequacy
Third	Interest Rate Risk
Fourth	Interest Rate Risk
Fifth	Market Risk
Sixth	Market Risk
	<b>First Exam</b>
Eighth	Liquidity Risk
Ninth	Liquidity Risk
Tenth	Credit Risk
Eleventh	Credit Risk
	<b>Second Exam</b>
Thirteenth	Foreign Exchange Risk
Fourteenth	Foreign Exchange Risk
Fifteenth	Foreign Exchange Risk
Sixteenth	<b>Final Exam</b>

## 7. Teaching and Learning Strategies and Evaluation Methods

<b>No.</b>	<b>Learning Outcomes</b>	<b>Teaching Strategies</b>	<b>Learning Activities</b>	<b>Evaluation /Measurement Method (Exam/ presentations/ discussion/ assignments)</b>
1	To determine risk types.	Lecture Questions Exercises	Provide examples Summarize ideas compare models	Exam Discussing
2	To apply techniques in measuring risks.	Lecture Questions Exercise	Provide examples Summarize ideas compare models	Exam Discussing

3	Manage risks.	Lecture Questions Exercise	Provide examples Summarize ideas compare models	Exam Discussing
4	Evaluate the performance of financial institutions.	Lecture Questions Exercise	Provide examples Summarize ideas compare models	Exam Discussing

## 8. Assessment

Methods Used	Assessment Time	Distribution of grades
1- semester work (report, assignments, attendance)	During semester	10
2- First Exam	Seventh week	20
3- Second Exam	Twelfth week	20
4- Final Exam	Week of the final exams	50

## 9. Textbook

Main Reference	Financial Institutions Management/ A Risk Management Approach
Author	Anthony Saunders & Marcia Millon Cornett
Publisher	Mc Graw Hill
Year	2009-2012
Edition	Seventh Edition
Textbook Website	<a href="http://www.bulentsenver.com/FIN5477">/http://www.bulentsenver.com/FIN5477</a> Financial_Institutions_Management_AntonySaunders_TextBook.pdf

## 10. Extra References (books and research published in periodicals or websites)

1-	
2-	
3-	

