

Annexe A: New/Revised Course Content in OBTL+ Format

Course Overview

The sections shown on this interface are based on the templates [UG OBTL+](#) or [PG OBTL+](#)

If you are revising/duplicating an existing course and do not see the pre-filled contents you expect in the subsequent sections e.g. Course Aims, Intended Learning Outcomes etc. please refer to [Data Transformation Status](#) for more information.

Expected Implementation in Academic Year	
Semester/Trimester/Others (specify approx. Start/End date)	
Course Author * Faculty proposing/revising the course	Shinichi Kamiya
Course Author Email	skamiya@ntu.edu.sg
Course Title	Foundation of Risk Management
Course Code	BR2208
Academic Units	0
Contact Hours	39
Research Experience Components	

Course Requisites (if applicable)

Pre-requisites	
Co-requisites	
Pre-requisite to	
Mutually exclusive to	
Replacement course to	
Remarks (if any)	

Course Aims

This course is designed for students who have interest in careers in the financial risk management / analytics functions of financial institutions and corporations or in the risk management consulting services. The purpose of the course is to equip students with right mindsets and necessary knowledge and skillsets of completing Foundations of Risk Management in the GARP FRM®Exam Part I.

Course's Intended Learning Outcomes (ILOs)

Upon the successful completion of this course, you (student) would be able to:

ILO 1	Explain the building blocks of risk management.
ILO 2	Explain how firms manage financial risk.
ILO 3	Discuss the governance of risk management
ILO 4	Describe credit risk transfer mechanisms
ILO 5	Use the Modern Portfolio Theory and the Capital Asset Pricing Model
ILO 6	Model returns using the Arbitrage Pricing Theory and multifactor models
ILO 7	Aggregate and report risk data in a proper manner
ILO 8	Explain the concept of enterprise risk management and future trends
ILO 9	Analyse past financial disasters including the Great Financial Crisis of 2007-2009

Course Content

•Basic risk types, measurement and management tools •Creating value with risk management •Risk governance and corporate governance •Credit risk transfer mechanisms •The Capital Asset Pricing Model (CAPM) •Risk-adjusted performance measurement •Multifactor models •Data aggregation and risk reporting •Financial disasters and risk management failures

Reading and References (if applicable)

•Handouts •“Data Breach at Equifax” Harvard Business School Case 9-118-031 •“J.P. Morgan Private Bank: Risk Management during the Financial Crisis 2008-2009” Harvard Business School Case 9-311-003

Planned Schedule

Week or Session	Topics or Themes	ILO	Readings	Delivery Mode	Activities
1	Economics of Risk Management	1	Handout	Online	
2	The Building Blocks of Risk Management	1	Handout	In-person	
3	How Do Firms Manage Financial Risk?	2	Handout; group assignment	In-person	
4	How Do Firms Manage Financial Risk?	2	Handout	In-person	
5	The Governance of Risk Management	3	Handout; Equifax case	In-person	
6	Credit Risk Transfer Mechanisms	4	Handout	In-person	
7	Modern Portfolio Theory (MPT) and the Capital Asset Pricing Model (CAPM)	5	Handout; group assignment	In-person	
8	The Arbitrage Pricing Theory and Multifactor Models of Risk and Return	6	Handout	In-person	
9	Principles for Effective Data Aggregation and Risk Reporting	7	Handout	In-person	

Week or Session	Topics or Themes	ILO	Readings	Delivery Mode	Activities
10	Enterprise Risk Management and Future Trends	8	Handout; group assignment	In-person	
11	Learning from Financial Disasters	9	Handout	In-person	
12	Anatomy of the Great Financial Crisis	9	Handout; J.P. Morgan case	In-person	
13	Mid-term Quiz			In-person	

Learning and Teaching Approach

Approach	How does this approach support you in achieving the learning outcomes?
Seminars	The interactive seminar session where there are ample opportunities for open discussion on the conceptual questions raised in the class allows you to think critical and share your ideas and concept with the class. This ensures that the targeted learning outcomes are being achieved
Group assignments	The assignments require you to generate, analyze and deliver outputs in a guided manner.
Case studies	Case studies require you to summarize your findings, prepare for your presentation, and make arguments.
Other In-Class activities	Some learning outcomes for this course are skills which are practical in nature and cannot be achieved by reading and writing. The achievement of such learning outcomes requires hands-on experience, in-class activities provide such opportunities.

Assessment Structure

Assessment Components (includes both continuous and summative assessment)

No.	Component	ILO	Related PLO or Accreditation	Weightage	Team/Individual	Rubrics	Level of Understanding
1	Continuous Assessment (CA): Assignment([assignments (e.g. term paper, essay)])	ILO1-9	Problem Solving & Decision Making, Teamwork and Intrapersonal Skills	40	Team		
2	Continuous Assessment (CA): Presentation([Presentation of case studies/analysis])	ILO1-3, 8	Oral Communication	30	Team		
3	Continuous Assessment (CA): Others([midterm quiz/test])	ILO1-9	Acquisition of knowledge	20	Individual		
4	Continuous Assessment (CA): Class Participation([class participation])	ILO1-9	Oral Communication	10	Individual		

Description of Assessment Components (if applicable)

#1. When you find that equal contribution with your group member is difficult, please immediately consult with the instructor to resolve the issue. If it fails to solve the issue, confidential peer evaluation is requested to submit individually to the instructor. The peer evaluation form and assessment rubrics is available at Annex1. You are requested to be familiar with mark adjustment policy for unequal contributions among members.

Formative Feedback

Feedback is central to this course. You will receive feedback from me about your coursework: assignments and project.

NTU Graduate Attributes/Competency Mapping

This course intends to develop the following graduate attributes and competencies (maximum 5 most relevant)

Attributes/Competency	Level
Collaboration	Basic
Communication	Basic
Decision Making	Basic
Problem Solving	Basic
Critical Thinking	Basic

Course Policy

Policy (Academic Integrity)

Policy (General)

(1) General You are expected to complete all assigned pre-class readings and activities, attend all seminar classes punctually and take all scheduled assignments and tests by due dates. You are expected to take responsibility to follow up with course notes, assignments and course related announcements for seminar sessions they have missed. You are expected to participate in all seminar discussions and activities.

Policy (Absenteeism)

(2) Absenteeism Absence from class without a valid reason will affect your overall course grade. Valid reasons include falling sick supported by a medical certificate and participation in NTU's approved activities supported 7 by an excuse letter from the relevant bodies. If you miss a lecture, you must inform the course instructor via email prior to the start of the class.

Policy (Others, if applicable)

(3) No Food You are not allowed to bring food in the classroom. You may have a meal during breaks.

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Last Updated By: Shinichi Kamiya