



**The University of Jordan**

**Accreditation & Quality Assurance Center**

**COURSE Syllabus**

1	Course title	Risk Management	
2	Course number	5203444	
3	Credit hours (theory, practical)	3 hours	
	Contact hours (theory, practical)		
4	Prerequisites/corequisites	Financial derivatives	
5	Program title	Risk Management and Insurance	
6	Program code	03	
7	Awarding institution	The University of Jordan \Aqaba branch	
8	Faculty	Management and Finance	
9	Department	Department Risk Management and Insurance	
10	Level of course	3	
11	Year of study and semester (s)	2015\2	
12	Final Qualification	BA	
13	Other department (s) involved in teaching the course	No	
14	Language of Instruction	English	
15	Date of production/revision	2015	

#### 16. Course Coordinator:

Jamil J. Jaber, Sunday, Sunday, Tuesday, Thursday at (11:00-12:00), Monday and Wednesday at (2:00-3:00), j.jaber@ju.edu.jo

#### 17. Other instructors:

*Office numbers, office hours, phone numbers, and email addresses should be listed.*

#### 18. Course Description:

The module main objective is to develop knowledge and understanding of key issues in the theory and practice of risk management while applying the knowledge of finance and some quantitative methods. Moreover, this module focal point is to expand the ability to use the principles of risk management in a way that enables students to examine practical issues, problem solving, and analysis in the areas of finance and risk management.

**19. Course aims and outcomes:**

<b>A- Aims:</b>
1. To equip the student with the principles he or she needs to be aware of the practical problems facing at financial institutions.
2. Make the student able to discuss fundamental of market and operation risk.
3. Make the student able to calculate some models in market risk.
4. Understand the main types of risk.
5. Develop and strengthen overall analytical skills.
<b>B- Intended Learning Outcomes (ILOs):</b> Upon successful completion of this course students will be able to ...
<b>1- knowledge and understanding</b>
A1) Understand the fundamental principles of credit, market, operation risk.
A2) Explain the main types of risk.
A3) Students should be able to discuss some kind of risk.
A4) understand the reports that result from financial institution.
<b>2- Analytical and thinking skills:</b> Students should have the ability to
B1) Analyze the samples data and make the appropriate decision.
B2) Use appropriate tools such as Excel to calculate some models.
B3) The ability to relate mathematical and statistical models to their assumptions and to the real world.

**20. Topic Outline and Schedule:**

Topic	Week	Instructor	Achieved ILOs	Evaluation Methods	Reference
Ch (1): Introduction	Week 1	Jamil Jaber	A&B	lectures	Text Book
Ch (2): Trading in Financial Markets	Week 2-3	Jamil Jaber	A&B	lectures	Text Book
Ch (3): Binomial tree	Week 4-5	Jamil Jaber	A&B	lectures	Text Book
Ch (4): The Black-Scholes Model	Week 6-7	Jamil Jaber	A&B	lectures	Text Book
Ch (5): How Traders Manage Their Risks	Week 8-9	Jamil Jaber	A&B	lectures	Text Book
Ch (6): Interest Rate Risk	Week 10-11	Jamil Jaber	A&B	lectures	Text Book
Ch (7): Value at Risk	Week 12-13	Jamil Jaber	A&B	lectures	Text Book
Ch (8): Volatility	Week 14	Jamil Jaber	A&B	lectures	Text Book
Ch (9): Operational Risk	Week 15-16	Jamil Jaber	A&B	lectures	Text Book
Ch (10): Economic Capital and	Week 15-16	Jamil Jaber	A&B	lectures	Text Book

RAROC (CH.28 Hull)					

## 21. Teaching Methods and Assignments:

Development of ILOs is promoted through the following teaching and learning methods:

- There will be 3 hours lectures per week. Although the lectures cover the vast majority of the module material, students must make use of the textbooks extensively especially the empirical cases presented in the book.

## 22. Evaluation Methods and Course Requirements:

Opportunities to demonstrate achievement of the ILOs are provided through the following assessment methods and requirements:

Students will be assessed based on the following:

Exam	Day/Date	Time	Place	Weight
Quizzes and H.W		10-11	In class	20%
Mid- exam	8-4-2015	10-11	In class	30%
Final Exam	To be assigned by the registrar office	TBA		50%

## 23. Course Policies:

A A- Attendance policies:

You should attend all classes during the semester. It allows to absent just 15% in this semester.

B- Absences from exams and handing in assignments on time:

I will not accept any apologize if you absent from the exams or late in assignment date.

C- Health and safety procedures:

If you sick, you can visit our clinic in the university then bring a doctor's prescription with you in a class.

D- Honesty policy regarding cheating, plagiarism, misbehavior:

All the assignments and work submitted by the student should be his or her own. All actions of academic dishonesty including cheating, plagiarism or helping other students in such actions will be dealt with strictly according to the university regulations.

E- Grading policy:

1-34 f                      80-84 b

35-49 d-                    85-89 b+

50-54 d                      90-94 A-

55-59 d+                    95-100 A

60-64 c-

65-69 c

70-74 c+

75-79 b-

F- Available university services that support achievement in the course:

You can use the library and Internet Lab.

#### 24. Required equipment:

- you should bring your calculator during the classes

#### 25. References:

A- Required book (s), assigned reading and audio-visuals:

1) **Risk Management and Financial Institutions**, by John C. Hull, Wiley, Prentice Hall, 4rd edition, 2015.

B- Recommended books, materials, and media:

2) **Risk Management and Financial Institutions**, by John C. Hull, Wiley, Prentice Hall, 3rd edition, 2012.

2) **Options, Future, and Other Derivatives**, by John C. Hull, 7th edition, 2011, Pearson Publication

#### 26. Additional information:

Name of Course Coordinator: -----Jamil Jaber-----Signature: -----Jameljaber----- Date: ---  
10-5-2015----- Head of curriculum committee/Department: ----- Signature: -

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Head of Department: ----- Signature: -----

Head of curriculum committee/Faculty: ----- Signature: -----

Dean: ----- -Signature: -----

Copy to:  
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Assistant Dean for Quality Assurance  
Course File