



The University of Jordan

Accreditation & Quality Assurance Center

COURSE Syllabus

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|----|--|---|--|
| 1 | Course title | Special Topics in Risk Management and Insurance | |
| 2 | Course number | 5203449 | |
| 3 | Credit hours (theory, practical) | 3 hours | |
| | Contact hours (theory, practical) | | |
| 4 | Prerequisites/corequisites | Achieved 90 credit hours | |
| 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:

This course offers students a broad and flexible education in the main subject areas relevant to insurance and risk management and insurance. Therefore, this module allows in-depth study of critical concepts and most recent topics in finance, insurance and risk management, There is an emphasis on quantitative techniques and students will acquire and develop skills in key qualitative and quantitative research methods.

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19. Course aims and outcomes:

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| A- Aims: |
| 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 credit 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- Intended Learning Outcomes (ILOs): Upon successful completion of this course students will be able to ... |
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| 1- knowledge and understanding |
| 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. |
| 2- Analytical and thinking skills: 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): Banks | Week 1 | Jamil Jaber | A&B | lectures | Text Book |
| Ch (2): Measuring and Evaluating the performance of Banks | Week 2-3 | Jamil Jaber | A&B | lectures | Text Book |
| Ch (3): Lending policies and procedures: | Week 4-5 | Jamil Jaber | A&B | lectures | Text Book |
| Ch (4): Long- Term Financial Planning and Growth | Week 6-7 | Jamil Jaber | A&B | lectures | Text Book |
| Ch (5): The Credit Crisis of 2007 | Week 8-9 | Jamil Jaber | A&B | lectures | Text Book |
| Ch (6): Basel (I, II, 2.5,III) and Solvency, | Week 10-11 | Jamil Jaber | A&B | lectures | Text Book |
| Ch (7): Credit risk: estimating default | Week 12-13 | Jamil Jaber | A&B | lectures | Text Book |

| | | | | | |
|---|------------|-------------|-----|----------|-----------|
| probabilities | | | | | |
| Ch (8): Counterparty Credit Risk in Derivative | Week 14 | Jamil Jaber | A&B | lectures | Text Book |
| Ch (9): Credit Value at Risk | Week 15-16 | Jamil Jaber | A&B | lectures | Text Book |
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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.

3) Peter S. Rose, Sylvia C. Hudgins, "**Bank Management and Financial Services**" 8th edition, 2008. McGraw Hill.

4) Ross, Westerfield and Jordan, "**Corporate Finance Fundamentals**", Eighth Edition, 2008, McGraw Hill, International Edition.

26. Additional information:

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

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

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

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

Copy to:
Head of Department
Assistant Dean for Quality Assurance
Course File