



Executive Certificate Program in

APPLIED FINANCIAL RISK MANAGEMENT

From IIM Raipur



Program Overview

The increasing complexities and growth in the value of financial instruments and their derivatives, puts forward the need to manage investments in these securities prudently and optimally. In order to do that, professionals in Financial Institutions and Corporates need a solid understanding of financial risk measurement and management.

The objective of this course is to familiarize the participants with the various instruments available for risk management. It covers instruments such as options, futures, swaps, and credit derivatives. Besides discussing the pricing of these instruments and hedging principles, the course would also aim at the introduction of some complex instruments such as options on futures and swaps etc. The course is designed to help participants:

- Understand the role of financial risk management as well as the techniques available for its measurement in financial and non-financial corporations.
- Review the set of financial instruments available in modern financial markets as well as the strategies that a firm or an individual can use to optimize the management of the risks the company may face.
- Build a framework that will help integrate financial risk management into an overall corporate strategy.

Program Benefits



Certificate of completion from IIM Raipur

On successful completion, you will receive certificate of completion from IIM Raipur



Lectures imparted by eminent faculty from IIM Raipur

Program content is designed entirely by IIM Raipur and delivered by the esteemed faculty of the institute



Practical and Application Oriented approach to Learning

Knowledge imparted through class exercises to develop hands on skills that can be applied to practical scenarios



Syllabus in line with International Certification Requirements

Program syllabus coverage overlaps with GARP FRM Level 1 certification requirements

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Syllabus

Module 1 – Quantitative Analysis

- Discrete and continuous probability distributions
- Estimating the parameters of distributions
- Population and sample statistics
- Measures of correlation
- Linear regression with single and multiple regressors
- Time series analysis and forecasting
- Estimation of conditional volatility using ARCH and GARCH etc.

Module 2 – Foundations of Risk Management

- Basic risk types, measurement, and management tools
- Modern Portfolio Theory
- Asset pricing models, such as the Capital Asset Pricing Model, the Multifactor asset pricing model
- Creating value with risk management
- Risk-adjusted performance measurement

Module 3 – Introduction to Risk & Derivatives Markets and Futures markets

- Structures and functions of financial institutions
- Structure and mechanics of over the counter (OTC) and exchange markets
- Structure, mechanics, and valuation of forwards, futures, swaps, and options
- Hedging with derivatives
- Interest rates and measures of interest rate sensitivity
- Foreign exchange risk
- Corporate bonds
- Mortgage-backed securities
- Value-at-Risk (VaR)
- Expected shortfall

Module 4 – Operational Risk

- Principles for sound operational risk management
- Operational risk
- Credit risk
- Market risk
- Model risk and model validation
- Risk-adjusted return on capital (RAROC)
- Economic capital frameworks and capital planning
- Stress testing of banks

Faculty



Dr. Yogesh Chauhan

Ph.D, MBA

Yogesh Chauhan is an assistant professor at IIM Raipur. He completed his MBA and received his Ph.D. degree from IFHE University; during his Ph.D. period, he got an opportunity to spend ten months at the University of Toledo, Ohio State, USA. His research interests lie in the area of corporate finance, particularly emerging markets. He has published more than 20 papers in reputed journals, such as Financial Management, Emerging Market Review, International Review of Economics & Finance, The North American Journal of Economics and Finance, Journal of Contemporary Accounting and Economics, etc. He has conducted various workshops related to econometrics and attended various international conferences.



Dr. Nemiraja Jadiyappa

Ph.D, M.Sc.

Dr. Nemiraja Jadiyappa is an Assistant Professor at the Indian Institute of Management Raipur. He holds a Ph.D. degree from ICFAI institute for higher education, India. He was a visiting fellow to the Spears School of Business (OSU), USA. He teaches financial management, investment banking, and financial markets and instruments at the MBA level and Corporate finance at the doctoral level. His research interests include corporate finance, corporate governance, CSR, creditors' governance, and earnings management. His research papers have been published in top tier international journals like Emerging Markets Review, International Review of Finance, Economics Letters, and International Review of Economics and Finance.



Dr. Vinay Goyal

PH.D, CA, FDP (IIM Ahmedabad)

Dr. Vinay Goyal is working as an Associate Professor with IIM Raipur in the area of Earnings Management, Banking, Bankruptcy, Accounting & Entrepreneurship. Dr. Goyal is a Chartered Accountant and has completed his Ph.D. from Devi Ahilya University, Indore (Madhya Pradesh) and FDP (Faculty Development Programme) from IIM Ahmedabad.

Dr. Goyal has published various research papers and case studies in the journals of international repute and is an avid speaker at a number of national and international conferences. He has also organized a plethora of Management Development Programs and Faculty Development Programs.

Apart from IIM Raipur, Dr. Goyal is also affiliated with Goa Institute of Management and also serves as a visiting faculty to IIM Kashipur and IIM Ranchi.

Assessment

Evaluation methodology is the discretion of the faculty. The methodology includes online exams, case analysis, class contribution and any other component as decided by the respective course faculties. A minimum of 75% attendance is a prerequisite for the successful completion of this program. There are periodic evaluations built in throughout the duration of the course. These may be in the form of a quiz, assignment, project, case studies or other objective/subjective assessments. The evaluations are designed ensure continuous student engagement with the course and encourage learning. The participants will have to secure the minimum pass marks in the respective evaluation components.

Participants who successfully complete the same and satisfy the requisite attendance criteria, will be awarded a certificate of completion. Participants who are unable to clear the evaluation criteria but have the requisite attendance will be awarded a Participation certificate.

Program Details

- **Program Commencement:** 07 November 2020
- **Schedule of Classes:** Saturdays from 06.30 p.m. to 09.00 p.m. IST
- **Duration:** 6 months

Program Fee

- **For Indian Residents:** INR 70,000 + GST
- **For International Residents:** USD 1600

(Installment options available)

About IIM Raipur



Indian Institute of Management (IIM) Raipur was set up by the Government of India, Ministry of Human Resource Development in 2010 at Raipur, the capital of Chhattisgarh. Ranked 19th amongst B-Schools in India by Govt of India MHRD-NIRF Rankings 2019, IIM Raipur offers flagship 2 years full-time Post-Graduate Program in Management (MBA) as well as the Post Graduate Program in Management for Working Executives (PGPMWE). IIM Raipur believes in preparing ethical leaders who are not only committed to business, commerce and industry but are also socially conscious towards their contribution in nation-building and bring in name for the country globally. IIM Raipur is also committed to excellence in research and has a strong doctoral (Ph.D.) program along with a supportive ecosystem promoting research within the faculty fraternity. IIM Raipur has strong international collaborations for student exchange programs with prominent universities and institutes in 13 countries across the globe including Australia, Chile, Germany, France, Greece, South Korea, Mexico, New Zealand, Austria, Peru, Russia, Slovakia and Thailand.

IIM Raipur Online also offers consulting services to design and implement policies, systems and processes in functional and cross-functional areas of business. Besides, regular in-campus and in-company training programs are conducted by IIM Raipur faculty members for supporting industry requirements. IIM Raipur started functioning out of its sprawling new campus in Atal Nagar, Raipur from 2018. The new campus spread over 200 acres is a state-of-the-art campus offering a blend of modern architecture, culture and heritage of Chhattisgarh.

For More Details

Visit: www.talentedge.com

Write in to - enquiry.dtd@talentedge.in or call at +91-8376000600

