

Risk Management

Week 1 – Orientation week 15th – 22nd September 2021

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| <p>Week 2 Wednesday 22nd September</p> <p>09.00-09.15 PD Open: Robert Kosowski</p> <p>09.15-10.30</p> <p>Introduction to Risk & Decision-making Under Uncertainty</p> <p>Robert Kosowski</p> <p>10.30 -10.45 PD drop-in session</p> | | <p>Week 2 Friday 24th September</p> <p>09.00-10.30</p> <p>Foundations of Risk Measurement 1</p> <p>Paolo Zaffaroni</p> | | <p>Week 3 Wednesday 29th September</p> <p>09.00-10.30</p> <p>Foundations of Risk Measurement 2</p> <p>Paolo Zaffaroni</p> <p>10.30 -10.45 PD drop-in session</p> | | <p>Week 3 Friday 1st October</p> <p>09.00-10.30</p> <p>Risk and Reputation: In the COVID-19 era and beyond</p> <p>John Ludlow</p> | |
| <p>Week 4 Wednesday 6th October</p> <p>09.00-10.30</p> <p>Foundations of Risk Finance Theory 1</p> <p>Robert Kosowski</p> <p>10.30 -10.45 PD drop-in session</p> | | <p>Week 4 Friday 8th October</p> <p>09.00-10.30</p> <p>Foundations of Risk Finance Theory 2</p> <p>Robert Kosowski</p> | | <p>Week 5 Wednesday 13th October</p> <p>09.00-10.30</p> <p>Financial Markets and Instruments 1</p> <p>Robert Kosowski</p> <p>10.30 -10.45 PD drop-in session</p> | | <p>Week 5 Friday 15th October</p> <p>09.00-10.30</p> <p>Financial Markets and Instruments 2</p> <p>Robert Kosowski</p> | |
| <p>Week 6 Wednesday 20th October</p> <p>09.00-10.30</p> <p>Insights from the Chief Risk Officer of an Asset Management Company</p> <p>Didier Michoud</p> <p>10.30 -10.45 PD drop-in session</p> | | <p>Week 6 Friday 22nd October</p> <p>09.00-10.30</p> <p>Market Risk Management I</p> <p>Enrico Biffis</p> | | <p>Week 7 Wednesday 27th October</p> <p>09.00-10.30</p> <p>Market Risk Management II</p> <p>Enrico Biffis</p> <p>10.30 -10.45 PD drop-in session</p> | | <p>Week 7 Friday 29th October</p> <p>09.00-10.30</p> <p>Risk Management of Complex Portfolios</p> <p>Enrico Biffis</p> | |
| <p>Week 8 Wednesday 3rd November</p> <p>09.00-10.30</p> <p>Risk Management and Insurance Markets</p> <p>Jose Ribeiro</p> <p>10.30 -10.45 PD drop-in session</p> | | <p>Week 8 Friday 5th November</p> <p>09.00-10.30</p> <p>Credit Risk Management</p> <p>Damiano Brigo</p> | | <p>Week 9 Wednesday 10th November</p> <p>09.00-10.30</p> <p>Counter-Party and Funding Risk</p> <p>Damiano Brigo</p> <p>10.30 -10.45 PD drop-in session</p> | | <p>Week 9 Friday 12th November</p> <p>09.00-10.30</p> <p>Enterprise Risk Management, Operational Risk and Challenges of Applying Risk Management in Practice</p> <p>Jose Ribeiro</p> <p>10.30 -10.45 PD Close: Robert Kosowski</p> | |

* Timetable subject to minor change