UCLouvain

mgehd2229

2024

Risk Management

6.00 credits	30.0 h	Q2

Teacher(s)	Vrins Frédéric ;
Language :	French
Place of the course	Mons
Prerequisites	None (at the master level) *The prerequisite(s) for this Teaching Unit (Unité d'enseignement – UE) for the programmes/courses that offer this Teaching Unit are specified at the end of this sheet.*
Main themes	The goal of this course is to teach students the foundations of portfolio construction and performance measurement. Key topics include: - Return and risk measurement (for equity, fixed-income, and derivative portfolios) - Portfolio construction and management techniques - Performance attribution - The principles of private wealth management (Wealth Allocation Framework)
Learning outcomes	**At the end of this learning unit, the student is able to :** 1 At the end of this course, students will be able to: - calculate the risk and return of financial assets using a calculator and a spreadsheet; - select the most apporpriate return and risk computation methods when evaluatinfg the portfolio management strategy followed by investor risk;

Programmes containing this learning unit (UE)

Program title