



KTH Engineering Sciences

Course SF2980 Risk management, HT 2016

Week 44, 2016			Rm	Content	Teacher
Mon	Oct 31	10:00-12:00	B1	Intro and recap of Ch. 6	HH
Tue	Nov 1	15:00-17:00	B1	Theory session: Ch. 7	HH
Wed	Nov 2	13:00-15:00	B3	Example session: 7.7-7.11	HH
Fri	Nov 4	08:00-10:00	B1	Problem session: 7.1, 7.2, 7.3, 7.4	CR

Week 45, 2016					
Mon	Nov 7	10:00-12:00	B1	Theory session: Ch. 8.1	HH
Tue	Nov 8	16:00-18:00	B1	Example session: 8.4-8.8, Sec 8.1.6	HH
Wed	Nov 9	14:00-16:00	B1	Theory session: Ch. 8.2	HH
Fri	Nov 11	08:00-10:00	B1	Example session: 8.15-8.19	CR

Week 46, 2016					
Mon	Nov 14	10:00-12:00	B1	Discussion on Project I	HH + CR
Wed	Nov 16	13:00-15:00	B1	Theory session: Ch. 9.1-9.2	HH
Fri	Nov 18	08:00-10:00	B1	Problem session: 8.1, 8.2, 8.3 REPORT I DUE	CR

Week 47, 2016					
Mon	Nov 21	10:00-12:00	B1	Example session: 9.6, Sec 9.2.3	HH
Tue	Nov 22	15:00-17:00	B1	Example session: Sec 9.3	HH
Wed	Nov 23	13:00-15:00	B1	PRESENTATION OF REPORT I	HH + CR
Fri	Nov 25	08:00-10:00	B1	Theory session: Ch. 9.4	HH

Week 48, 2016					
Mon	Nov 28	10:00-12:00	B1	Example session: 9.14-9.16	HH
Tue	Nov 29	15:00-17:00	B1	Example session: 9.17-9.20	HH
Wed	Nov 30	13:00-15:00	B1	Problem session: 9.1, 9.2, 9.3, 9.4	CR

Week 49, 2016					
Mon	Dec 5	10:00-12:00	B1	Discussion on Project II	HH + CR
Tue	Dec 6	15:00-17:00	B1	Theory session: Ch. 9.5	HH
Wed	Dec 7	13:00-15:00	B3	Guest Lecture SEB - counterparty risk REPORT II, DUE	

Week 50, 2016					
Mon	Dec 12	10:00-12:00	B1	Guest Lecture SEB - counterparty risk	
Tue	Dec 13	15:00-17:00	B1	Problem SESSION: 9.5, 9.7, 9.8	CR
Wed	Dec 14	13:00-15:00	B1	PRESENTATION OF REPORT II	HH + CR

Week 2, 2017					
Tue	Jan 10	14:00-19:00		FINAL EXAM	