



KTH Engineering Sciences

## Course SF2980 Risk management, HT 2016

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**Course web page:** <http://www.math.kth.se/matstat/gru/sf2942/>

### Course literature:

1. Risk and Portfolio Analysis: Principles and Methods, H. Hult, F. Lindskog, O. Hammarlid, and C.-J. Rehn. Springer Series in Operations Research and Financial Engineering, Springer Verlag, 2012. ISBN 978-1-4614-4102-1. *The course is based on Part II, Chapters 7-9, of the book.*

**Examination:** There will be two mandatory reports due during the course and a written exam on Jan 10, 2017, 14:00-19:00. **Registration for the exam is compulsory.** You can register at MyPages. Grades are based on the two reports and the final exam and given in the range A-F, and Fx. The grade Fx gives you the right to a complementary examination to reach the grade E. The criteria for Fx is F and that an isolated part of the course can be identified where you have shown particular lack of knowledge and that the examination after a complementary examination on this part can give the grade E.

**Lectures:** There will be three main types of lectures listed in the detailed plan for the course. At *Theory Sessions* the basic theory will be presented. Not all topics will be covered in the lectures so additional reading is required. At *Example Sessions* some particularly relevant examples and applications will be highlighted. At *Problem Sessions* the exercises at the end of each chapter will be discussed. In addition there will be *Discussion Sessions* where we will discuss the projects that you work on in the reports.

**Projects:** Each chapter of the book ends with one or several projects; labelled Project 7-11. The projects are intended as open ended exercises suitable for deeper investigation of some selected topics. You will work on the projects (or related projects) throughout the course. Project information will be available on the course web page. Participation in a project group and writing **two reports is mandatory** to pass the course and your score counts towards the final grade.

- You must work in groups of **at most four people**.
- You must notify to the TA who is working in your group, by signing the group list in class or by email, no later than **November 11**.
- You must work actively on the project together with the other group members and be prepared to account for your own and other group members' contribution.
- You must hand in the first report by **November 18, at 10 a.m.**
- You must, together with your project group, be prepared to make a **presentation of your project, on November 23, 13-15. Attendance is mandatory.**
- You must hand in the second report by **December 7, at 3 p.m.**
- You must, together with your project group, be prepared to make a **presentation of your project, on December 14, 13-15. Attendance is mandatory.**

**Final Exam:** The final exam will be an **open book** exam, where you can bring all relevant books and written notes that you like. You must also bring a **calculator**. You are not allowed to bring computers, communication devices, or similar.