

GESTÃO DE RISCOS

Ementa: Conceito de riscos. Tipos de riscos financeiros. Fundamentos de probabilidade. Modelos de risco de mercado. Outros tipos de risco. Aspectos de regulação.

Bibliografia:

Básica

- Hull, J. C. Risk Management and Financial Institutions. 5th ed. Wiley Finance, 2018.
- Jorion, P. Value at Risk: The New Benchmark for Managing Financial Risk, 3rd Edition. McGraw-Hill Education, 2006.
- Panjer, H. H. Operational Risk : Modeling Analytics. Wiley-Interscience, 2006.

Complementar

- J. P. Morgan. RiskMetrics: Technical Document. 4th ed, 1996.
- Adalsteinsson, G. The Liquidity Risk Management Guide: From Policy to Pitfalls. Wiley, 2014.
- Thomas, L., Crook, J., Edelman, D. Credit Scoring and Its Applications. 2nd ed. SIAM, 2017.
- Green, A. XVA: Credit, Funding and Capital Valuation Adjustments. Wiley, 2015.