

INTRODUÇÃO À GESTÃO DE RISCOS FINANCEIROS

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

Bibliografia:

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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