

**CRONOGRAMA – ADVANCED RISK MANAGEMENT**

| Schedule for the classroom |  |  |  |
|----------------------------|--|--|--|
| Week                       | Contents and Activities  | Activities and Resources   | Working at home  |
| 1                          | <ul style="list-style-type: none"> <li>Lesson 1: Credit Background and Traditional Credit Instruments</li> </ul>   | <ul style="list-style-type: none"> <li>Professor notes and references</li> <li>Computer for empirical Exercises</li> </ul> | <ul style="list-style-type: none"> <li>Study notes and references</li> <li>Empirical exercises with Excel</li> </ul> |
| 2                          | <ul style="list-style-type: none"> <li>Lesson 2: Credit Derivatives Concepts</li> </ul>  | <ul style="list-style-type: none"> <li>Professor notes and references</li> <li>Computer for empirical Exercises</li> </ul> | <ul style="list-style-type: none"> <li>Study notes and references</li> <li>Empirical exercises with Excel</li> </ul> |
| 3                          | <ul style="list-style-type: none"> <li>Lesson 3: Credit Derivatives: Valuation and Risk</li> </ul>   | <ul style="list-style-type: none"> <li>Professor notes and references</li> <li>Computer for empirical Exercises</li> </ul> | <ul style="list-style-type: none"> <li>Study notes and references</li> <li>Empirical exercises with Excel</li> </ul> |
| 4                          | <ul style="list-style-type: none"> <li>Lesson 3: Credit Derivatives: Valuation and Risk</li> <li>Lesson 4: Credit Derivatives: Portfolio Products</li> </ul> | <ul style="list-style-type: none"> <li>Professor notes and references</li> <li>Computer for empirical Exercises</li> </ul> | <ul style="list-style-type: none"> <li>Study notes and references</li> <li>Empirical exercises with Excel</li> </ul> |
| 5                          | Lesson 4: Credit Derivatives: Portfolio Products   | <ul style="list-style-type: none"> <li>Professor notes and references</li> <li>Computer for empirical Exercises</li> </ul> | <ul style="list-style-type: none"> <li>Study notes and references</li> <li>Empirical exercises with Excel</li> </ul> |
| 6                          | <ul style="list-style-type: none"> <li>Lesson 5: Operational Risk I</li> </ul>   | <ul style="list-style-type: none"> <li>Professor notes and references</li> <li>Computer for empirical Exercises</li> </ul> | <ul style="list-style-type: none"> <li>Study notes and references</li> <li></li> </ul>                               |
| 7                          | <ul style="list-style-type: none"> <li>Lesson 5: Operational Risk II</li> </ul>  | <ul style="list-style-type: none"> <li>Professor notes and references</li> <li>Computer for empirical Exercises</li> </ul> | <ul style="list-style-type: none"> <li>Study notes and references</li> <li></li> </ul>                               |
| 8                          | Final Exam   |  |  |