



EXECUTIVE DEVELOPMENT PROGRAM IN
**APPLIED FINANCIAL
RISK MANAGEMENT**

Online Classes & Campus Immersion

10th Batch



Batch Intake 50 Candidates Only



ABOUT IIM KASHIPUR

The Indian Institute of Management Kashipur is set up with the mission to drive academic excellence using innovative teaching methods, promoting research and practice of sustainable leadership. The institute commenced operations in July 2011 with a vision to become, over the next 10 years, one of the top business schools in India developing leaders who can perform globally. The fraternity diligently follows the core values of mutual respect, lifelong learning, the pursuit of excellence, transparency, and integrity.

The flagship program of the institute are Master of Business Administration (MBA) and Master of Business Administration (Analytics) which are full time, two-year residential programs. The institute also offers a two-year weekend Executive Master in Business Administration (MBA-WX) for working executives. Doctoral Program- PhD and Executive Fellow Program (EFPM) are the two doctoral programs launched in 2015 and 2014 respectively. The faculty at IIM Kashipur represents one of the best mixes of academic and industrial experiences.

The 200-acre campus spreads loudness and cheers in the serene town of Kashipur, nestled in the lap of Himalayas. The vibrant youth converging from across the country has lent life to and energized the beautiful campus. The institute brags of being situated in one of the densest industrialised districts in the nation with more than 180 ventures that have set up their plants in and around the region. This places the institution at a vantage moment when it comes to 'Learning by Doing' through regular industry interaction and live projects.

ABOUT VALUE VIDYA

Value Vidya is one of the leading Ed-Tech startups in India. We partner with top IIMs and global business schools to curate and deliver the best and most relevant executive programs for working professionals. We deliver best-in-class service to our students, which is accomplished by our constant focus on quality, integrity, consistency and customer focus. Our state-of-the-art Learning Management System (LMS) ensures a smooth and high quality learning experience for professionals. Learn from anywhere and take your career to the next level with Value Vidya.



ABOUT THE PROGRAM

Risk quantification has emerged as a very important component to a firm's financial well-being. This course provides training on the usage of tools used in quantification of financial risk (including market risk, credit risk and operational risk) and problems related to financial risk management.

The course is full of hands-on and implementation of tools and techniques using recent market data. The course will provide the practitioner's perspective in measuring various kinds of financial risks. It attempts to strike a balance between institutional details, theoretical foundations, and practical applications.

The course will extensively make use of MS Excel and R.

WHO SHOULD ATTEND?

- Entrepreneurs/Finance Heads & Leaders, Coordinators and Team Members.
- Graduates looking for a career in Finance and Banking.
- Working professionals in an organization with an acumen and interest in Applied Financial Risk Management.

PROGRAM HIGHLIGHTS



CERTIFICATION FROM IIM KASHIPUR

Opportunity to earn certificate of Completion in Applied Financial Risk Management from Indian Institute of Management Kashipur.



WEEKEND ONLINE & INTERACTIVE CLASSES

Classes are held on weekends so that learning and work can go side by side and it's easy for working professionals to attend lectures.



INDIA'S TOP FACULTY PANEL

Attend live sessions by top IIM faculty and renowned industry experts in the field of Finance.



INSIGHTS INTO APPLIED FINANCIAL RISK MANAGEMENT

This course is full of hands-on exercises to get an in-depth understanding of advanced techniques that can help the participant to solve complex financial problems in an easy and structured way.



INDUSTRY-READY PROGRAM

Industry relevant courses and certificate from premium institute of India empower successful career growth for students.



CASE-BASED SESSIONS

Real life case-based study pedagogy to enhance implementation of theoretical concepts to real life problems.



GARP CERTIFICATION

Coverage Overlaps with GARP FRM Certification Requirements.



CAMPUS VISIT

The program features on campus learning at IIM Kashipur at the end of the program to complement the online component of education.

PROGRAM OUTLINE

Financial Risk Management

- Basics of Financial Risk Management
- Fundamental Probability Theory
- Brief Overview of Financial Derivatives

Market Risk Analysis for single asset

- Nonparametric and parametric approaches to estimate VaR and Expected shortfall
- Historical Simulation
- Monte Carlo Simulation
- Risk Metrics
- GARCH
- EGARCH
- GJR-GARCH and other GARCH family models
- Extreme Value Theory
- VaR Evaluation: Back testing
- Market Risk Analysis
- For portfolio and an asset influenced by various factors like Standard Covariance/Correlation approach
- Risk Metrics
- Monte Carlo Simulation
- Multivariate GARCH
- VaR of factors

Risk Measurement in Fixed Income Markets

- Duration based partial revaluation approach (Historical Simulation), Cash Flow mapping

Credit Risk Measurement

- Introduction to credit risk
- Default Risk
- Managing credit risk
- Credit Metrics
- Default probabilities
- Agency ratings
- Credit scoring and Internal rating models
- Structural models for credit risk (Merton, KMV), Reduced form models, Logistic model for loan default evaluation
- LGD Estimation: LGD model methodologies; Application uses of LGD
- Exposure at Default: EAD Modelling
- Expected and unexpected credit loss

Asset Liability Management in Banks

PROGRAM OUTLINE

Operational Risk Measurement

- Introduction to operational risk with evidence of operational failures
- Estimating VaR for operational risk (Aggregate Loss Distribution/) using Monte Carlo Simulation LDA
- Operational risk management framework
- Operational risk process models Basics of Liquidity Risk: Liquidity Adjusted VaR under normal and stressed market

TOOLS USED



EMINENT FACULTY PANEL



Dr. Dilip Kumar
PhD (IFMR CHENNAI)

Dr. Dilip Kumar holds PhD in Finance and has done his PhD research work at Institute for Financial Management and Research (IFMR) Chennai. Before joining IIM Kashipur, he was a faculty member in the financial engineering department of IFMR Chennai. He has taught various courses such as Simulation Techniques in Finance, Financial Derivatives, Financial Risk Measurement and Management, Financial Engineering using MATLAB etc at both graduate and undergraduate level. His research interests include extreme value volatility estimator, bias correction procedures for efficient estimation of volatility, robust volatility estimators, Modeling extreme value conditional volatility, risk spillover, dynamics in market efficiency under the impact of structural changes in market etc.

His current research focuses on developing bias correction procedure for various extreme value volatility estimators. Another segment of his current research is about developing a robust extreme value volatility estimator and proposing a bias correction procedure for the same. He was also an Editorial Associate of the "Journal of Emerging Market Finance" published by sage publication.

He is also a Chartered Financial Analyst (CFA) charter holder from the Institute of Chartered Financial Analyst of India.

SAMPLE CERTIFICATE

SAMPLE

Enrollment No.
IIMKSP/2022-23/EDP/AFRM-B1/001


IIM KASHIPUR
भारतीय प्रबंध संस्थान काशीपुर
INDIAN INSTITUTE OF MANAGEMENT KASHIPUR

This certificate is awarded to
PARTICIPANT NAME
who has successfully completed the prescribed course, and
fulfilled all other requirements of the
**Executive Development Programme in
Applied Financial Risk Management**
Conducted by IIM Kashipur
During
dd-mm-yyyy to dd-mm-yyyy

IIM KASHIPUR

Programme Director Assistant Dean, Development Director, IIM Kashipur

SAMPLE

Enrollment No.
IIMKSP/2022-23/EDP/AFRM-B1/001


IIM KASHIPUR
भारतीय प्रबंध संस्थान काशीपुर
INDIAN INSTITUTE OF MANAGEMENT KASHIPUR

This certificate is awarded to
PARTICIPANT NAME
who has participated in the
**Executive Development Programme in
Applied Financial Risk Management**
Conducted by IIM Kashipur
During
dd-mm-yyyy to dd-mm-yyyy

IIM KASHIPUR

Programme Director Assistant Dean, Development Director, IIM Kashipur

NOTE:

- This is sample certificate. Subject to be changed.
- Certificate of Completion/Participation will be given to participants on the basis of Assessments, Quizzes & Final Exam.

FEE STRUCTURE & EMI PLAN

Program Fee:

For Indian Residents

~~INR 75,000 + GST*~~

INR 70,000 + GST*

(Early bird discount Limited time offer)

For International Students

\$1,400

***Application Fee of 1000/- INR** to be paid at the time of registration

Note:- Application fee is non-refundable even if the application is rejected or enrollment is cancelled.

Installment Schedule:

1st	INR 20,000 + GST* / \$500	Immediate Payment
2nd	INR 25,000 + GST* / \$450	Payment Deadline - 10 th December 2023
3rd	INR 25,000 + GST* / \$450	Payment Deadline - 20 th February 2024

No Cost 6 Months EMI Option available by our loan partner:

Pay as Low as 11,667 + GST* per month.

(11,667 + GST* x 6 = 70,000 + GST*)

* Loan option with interest available in 9 & 12 EMIs

* EMI dates may vary on a case to case basis

* 1% + GST* processing fees will be charged by loan partner in 6/9/12 months EMI.





COURSE DELIVERY

Duration: 5 months blended
Delivery mode: Nulearn Plug n Learn
Frequency: Once in a week



COURSE SCHEDULE

3 hrs on Every Sunday at 7:00 PM to 10:00 PM
Commencement Date: : 7th January, 2024



COURSE PEDAGOGY

The primary method of instruction will be through LIVE virtual lectures that will be beamed online via internet to desktops/laptops of students or classrooms. The lectures will be delivered by eminent faculty from IIM Kashipur. All enrolled students will also be provided access to the Cloud Campus through which they may access other learning aids, reference materials and assessments, case studies, projects and assignments as appropriate. Throughout the duration of the course, students will have the flexibility to approach the Professors, real time during the class or offline via the Cloud Campus to raise questions and clear their doubts.



ELIGIBILITY

- For Indian Participants – Graduates from a recognized University (UGC/AICTE/DEC/AIU/State Government) in any discipline with Mathematics/Statistics up to 10+2 level.
- For International Participants – Graduation or equivalent degree from any recognized University or Institution in their respective country.
- Proficiency in English, spoken & written is mandatory.
- Working Professionals with a minimum of 2 years.
- On case-to-case basis less experience can be considered.



PAYMENT MODE

Online payment or DD in favor of "VALUE VIDYA LLP" payable at "Bengaluru".



ASSESSMENT CRITERIA

There are periodic evaluations built in throughout the duration of the course. These maybe in the form of a quiz, assignment, Main business plan, case study or other objective/subjective assessment. The evaluations are designed to ensure continuous student engagement with the course and encourage practical learning. Students who successfully clear the same along with the requisite attendance criteria will be awarded a Certificate from IIM Kashipur as appropriate.



HOW TO APPLY

To apply, working professionals can register at <https://www.ValueVidya.com> or call at +91 6366125554

For Admission Enquiries Please Contact :



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