

GANPAT UNIVERSITY									
FACULTY OF MANAGEMENT STUDIES									
Programme		Master of Business Administration				Branch/Spec	Entrepreneurship		
Semester		IV				Version	1.0.0.0		
Effective from Academic Year			2020-21			Effective for the batch Admitted in			June 2020
Subject code		IVA06BRM		Subject Name		BUSINESS RISK MANAGEMENT			
Teaching scheme						Examination scheme (Marks)			
(Per week)	Lecture(DT)		Practical(Lab.)		Total		CE	SEE	Total
	L	TU	P	TW					
Credit	4	0	0		4	Theory	60	40	100
Hours	4	0	0		4	Practical	-	-	-
Pre-requisites:									
Learning Outcome:									
<p>IVA06BRM.CO1: Understand the fundamental concepts of risk, its types, and the process of identifying, measuring, and managing enterprise-level risks.</p> <p>IVA06BRM.CO2: Apply quantitative and analytical models to assess market, credit, and liquidity risks using methods like VaR and Monte Carlo simulations.</p> <p>IVA06BRM.CO3: Analyze political, operational, IT, and regulatory risks affecting global enterprises and evaluate strategies for mitigation.</p> <p>IVA06BRM.CO4: Evaluate enterprise risk management frameworks, governance integration, and organizational strategies for long-term resilience and sustainability</p>									
Theory syllabus									
Unit	Content								Hr
1	Risk, Risk Identification, Capital Impacts of Risk: What is Risk? How to Measure and Prepare for Risk in an Enterprise? Introduction to Risk and Uncertainty Risk Decisions for the Manager Risks in Operating an Enterprise Risk from a Financial Perspective: Capital Allocation and Risk Using Risk to develop statistical models								8
2	Market & Credit Risk – Evaluation of Assets and Asset Protection: Overview of models in market risk Value at Risk (VaR) Liquidity Risk Scenario Analysis Basel approach to Market Risk Introduction to Major Commodities Developing Monte Carlo Simulations in Risk , Modeling Default as a function of assets: Merton and Jarrow Models Credit Risk Ratings: Rating Systems, Financial Details Credit Risk in Consumer Lending: Credit Score-carding Basel Approach to Credit Risk Counterparty Risk and CDS issues								15
3	Political & Operational IT: Understanding Political and Sovereign Risk in Emerging Markets. The role of Credit Default Swaps as a measure of Country Risk. Trends in international risk management, implication for transfer risk. Operational Risk and IT Risks External Shocks Regulatory Risk Operational Risk – Your Supply Chain, Outsourcing IT-Risks – How technology can change your company Basel II definitions for Operational Risk Developing Monte Carlo Simulations In Operations in Risk								11
4	Human Systems and Their Risks to Organizations & Catastrophe Risk, Reputational Harm, Regulation and Impacts to the Enterprise: Organizational Implications of Operational Risk Management, Learning about your risks, reducing exposure and lack of information , Developing a strategy for dealing with risk, Catastrophe Risk, Reputational Harm, Regulation and Impacts to the Enterprise: Scenario Planning Trends in Operational Risk Impact to Firms ERM Frameworks								10
5	Adapting the Organization to Deal with Risk (Seeking the Best Risk): The Role of the Board in Dealing with Corporate Risk: Defining Enterprise Risk Integration of corporate governance, and corporate strategy in enterprise risk management Organizations for Risk Management Culture and Leadership Roles The role of Information within an Enterprise and its use in risk management The Cofounding of Risk								8

6	Demography Risk and the Preparing for the World in 2050: The trends in world demography Implications to Globalization Impact of disruption in energy markets Trade and military alliances Food markets and food supply of the world	8
Practical content		
Text Books		
Reference Books		
1	<i>Managing Risk in an Unstable World, Ian Breemer, HBR R0506B 2.</i>	
2	<i>Smarter Offshoring, Diana Farrell, HBR # R0606E</i>	
3	<i>Fundamentals of Enterprise Risk Management: How Top Companies Assess Risk, Manage Exposure, and Seize Opportunity John J. Hampton</i>	
4	<i>Implementing Enterprise Risk Management: From Methods to Applications by James Lam</i>	
5	<i>David A. Dubofsky and Thomas W. Miller, J.R. - Derivatives : Valuation and Risk Management, Oxford</i>	
6	<i>Risk management & Insurance by S. Arunajatesan & T.R. Viswanathan, Macmillan</i>	
7	<i>George Rajda, Principles of Risk Management and Insurance, Pearson education.</i>	

Note:

Version 1.0.0.0 (First Digit= New syllabus/Revision in Full Syllabus, Second Digit=Revision in Teaching Scheme, Third Digit=Revision in Exam Scheme, Forth Digit= Content Revision) L=Lecture, TU=Tutorial, P= Practical/Lab., TW= Term work, DT= Direct Teaching, Lab.= Laboratory work

CE= Continuous Evaluation, SEE= Semester End Examination

Mapping of CO with PO and PSO:

Semester 4: Course Name: IVA06BRM BUSINESS RISK MANAGEMENT							
Course Outcomes	PO1	PO2	PO3	PO4	PO5	PO6	PO7
IVA06BRM.CO1	3	2	2	3	2	1	1
IVA06BRM.CO2	2	3	1	2	0	2	2
IVA06BRM.CO3	3	2	3	1	1	0	3
IVA06BRM.CO4	2	3	2	1	3	2	3

Semester 4: Course Name: IVA06BRM BUSINESS RISK MANAGEMENT			
Course outcomes	PSO1	PSO2	PSO3
IVA06BRM.CO1	2	2	2
IVA06BRM.CO2	2	2	1
IVA06BRM.CO3	3	2	2
IVA06BRM.CO4	2	2	3