

Study programme: Applied Security			
Course title: Advanced financial risk management			
Lecturer: Goran Anđelić			
Course status: Elective			
ECTS: 12			
Requirement: /			
Course aims The objective of this course is to familiarize students with modern methods and methodology of advanced risk management and investment crises.			
Course outcomes Training students for independent scientific and research work, as well as practical application of analytical and research procedures in a comprehensive and critical analysis of solving the observed problems in investment activities, which significantly threaten people, material and intangible assets.			
Course content <i>Theory classes</i> The course will develop critical analysis and deepened the study of causes, factors, experiences, concepts, advanced risk management and investment crises, with a particular focus on specific and emerging market situations. Students will be introduced to the methods of anticipation, prevention, mitigation and elimination of negative consequences in various specific events and processes on the market. For this purpose, students will be trained in the correct and timely application of various methods and techniques of advanced risk and crisis management in investment activities. By their application, students will be able to spot and react to potential negative circumstances and trends in time to take timely and correct actions in order to eliminate potential market imbalances and instability. <i>Practice classes</i> Practice classes will deal with concrete case studies from current international and domestic business practices. Students actively participate in the analysis, preparation and evaluation of certain market situations in concrete case studies.			
Literature: 1. Anđelić G., Vladimir Đ., Đaković (2010), „Osnove investacionog menadžmenta“, Fakultet Tehničkih Nauka 2. Ivanović P. (2007), „Upravljanje“ – skripta, Publisher: Author. 3. Gencay R., Gradojevic N. (2010), „Crash of 87 – Was it expected? Aggregate Market Fears and Long Range Dependence, Journal of Empirical Finance. 4. Anđelić G., Đaković V. (2012), „Financial Market Co-Movement Between Transition Economies: A Case Study of Serbia, Hungary, Croatia and Slovenia“, Acta Polytechnica Hungarica, Journal of Applied Sciences, Budapest, Hungary, Vol. 9, No. 3, pp. 115-134. 5. Agusti Solanas, Antoni Martinez-Balleste: Advances in Artificial Intelligence for Privacy Protection and Security (Intelligent Information Systems), World Scientific Pub Co Inc., 2009.			
Number of active teaching classes:	Theory classes: 4	Practice classes: 4	
Teaching methods Teaching is carried out through lectures, exercises, seminars, discussions, workshops, consultations and seminar paper. The emphasis in teaching is on the independent research work of students.			
Knowledge assessment (max 100)			
Pre-exam tasks	Points	Final exam	Points
In-class activity	10	written exam	
Practice classes	20	oral exam	45
Mid-term tests		
Seminar papers	25		
The above listed knowledge assessment means are just a few among different options (written exam, oral exam, project presentation, seminar papers etc.).			