



AFIN3028

Financial Risk Management

Session 1, Online-scheduled-In person assessment, North Ryde 2025

Department of Applied Finance

Contents

<u>General Information</u>	2
<u>Learning Outcomes</u>	2
<u>General Assessment Information</u>	3
<u>Assessment Tasks</u>	3
<u>Delivery and Resources</u>	5
<u>Policies and Procedures</u>	5
<u>Changes since First Published</u>	7

Disclaimer

Macquarie University has taken all reasonable measures to ensure the information in this publication is accurate and up-to-date. However, the information may change or become out-dated as a result of change in University policies, procedures or rules. The University reserves the right to make changes to any information in this publication without notice. Users of this publication are advised to check the website version of this publication [or the relevant faculty or department] before acting on any information in this publication.

General Information

Unit convenor and teaching staff Kai Li kai.li@mq.edu.au Di Bu di.bu@mq.edu.au
Credit points 10
Prerequisites AFIN2050 and (AFIN2070 or STAT2372)
Corequisites
Co-badged status
Unit description This unit examines optimal investments strategies with respect to risk and return; the role and characteristics of international financial markets and institutions; the pricing of various financial products and how they can be used for hedging. It builds econometric models based on financial variables and how these are utilised in managing market, credit and operational risks. Students are also introduced to advanced techniques in financial markets and risk management practices.

Important Academic Dates

Information about important academic dates including deadlines for withdrawing from units are available at <https://www.mq.edu.au/study/calendar-of-dates>

Learning Outcomes

On successful completion of this unit, you will be able to:

ULO1: Illustrate coherent theoretical and technical knowledge in the discipline and practice of financial risk management.

ULO2: Analyse, generate and transmit solutions to risk problems in financial institutions.

ULO3: Formulate well-developed judgement of knowledge and responsibility to provide specialist advice in situations of financial risk.

ULO4: Evaluate econometric models for financial variables.

General Assessment Information

Late Assessment Submission Penalty (written assessments)

Unless a Special Consideration request has been submitted and approved, a 5% penalty (of the total possible mark) will be applied each day a written assessment is not submitted, up until the 7th day (including weekends). After the 7th day, a grade of '0' will be awarded even if the assessment is submitted. Submission time for all written assessments is set at 11.55pm. A 1-hour grace period is provided to students who experience a technical concern.

For any late submissions of time-sensitive tasks, such as scheduled tests/exams, performance assessments/presentations, and/or scheduled practical assessments/labs, students need to submit an application for [Special Consideration](#).

Assessment Tasks

Name	Weighting	Hurdle	Due
<u>Formal and observed learning: Test</u>	20%	No	Week 8
<u>Professional practice: Quantitative analysis</u>	30%	No	Week 10
<u>Formal and observed learning: Exam</u>	50%	No	University's formal examination period

Formal and observed learning: Test

Assessment Type ¹: Quiz/Test

Indicative Time on Task ²: 15 hours

Due: **Week 8**

Weighting: **20%**

The purpose of this assessment is for you to demonstrate your understanding and knowledge of key topics from the unit. You will participate in a formal test. Feedback on your performance will help you assess your progress through the unit content. **Deliverable:** Test Individual assessment

On successful completion you will be able to:

- Illustrate coherent theoretical and technical knowledge in the discipline and practice of financial risk management.
- Analyse, generate and transmit solutions to risk problems in financial institutions.
- Formulate well-developed judgement of knowledge and responsibility to provide

specialist advice in situations of financial risk.

Professional practice: Quantitative analysis

Assessment Type ¹: Quantitative analysis task

Indicative Time on Task ²: 20 hours

Due: **Week 10**

Weighting: **30%**

The purpose of this assessment is for you to deepen your understanding and expertise in financial risk management. You will conduct a quantitative analysis of a financial scenario.

Skills in focus: - Discipline knowledge - Analytical skills - Problem solving **Deliverable:** Written submission Individual assessment

On successful completion you will be able to:

- Illustrate coherent theoretical and technical knowledge in the discipline and practice of financial risk management.
- Analyse, generate and transmit solutions to risk problems in financial institutions.
- Formulate well-developed judgement of knowledge and responsibility to provide specialist advice in situations of financial risk.
- Evaluate econometric models for financial variables.

Formal and observed learning: Exam

Assessment Type ¹: Examination

Indicative Time on Task ²: 35 hours

Due: **University's formal examination period**

Weighting: **50%**

The purpose of this assessment is for you to demonstrate the expertise you have gained in this unit. You will participate in a 2-hour exam held during the University Examination period. Important information about the exam will be made available on the unit iLearn page. You should also review the [MQ Exams website](#) for general tips. **Deliverable:** Formal exam Individual assessment

On successful completion you will be able to:

- Illustrate coherent theoretical and technical knowledge in the discipline and practice of financial risk management.

- Analyse, generate and transmit solutions to risk problems in financial institutions.
- Formulate well-developed judgement of knowledge and responsibility to provide specialist advice in situations of financial risk.
- Evaluate econometric models for financial variables.

¹ If you need help with your assignment, please contact:

- the academic teaching staff in your unit for guidance in understanding or completing this type of assessment
- the [Writing Centre](#) for academic skills support.

² Indicative time-on-task is an estimate of the time required for completion of the assessment task and is subject to individual variation

Delivery and Resources

Please refer to iLearn for details.

Policies and Procedures

Macquarie University policies and procedures are accessible from [Policy Central](https://policies.mq.edu.au) (<https://policies.mq.edu.au>). Students should be aware of the following policies in particular with regard to Learning and Teaching:

- [Academic Appeals Policy](#)
- [Academic Integrity Policy](#)
- [Academic Progression Policy](#)
- [Assessment Policy](#)
- [Fitness to Practice Procedure](#)
- [Assessment Procedure](#)
- [Complaints Resolution Procedure for Students and Members of the Public](#)
- [Special Consideration Policy](#)

Students seeking more policy resources can visit [Student Policies](https://students.mq.edu.au/support/study/policies) (<https://students.mq.edu.au/support/study/policies>). It is your one-stop-shop for the key policies you need to know about throughout your undergraduate student journey.

To find other policies relating to Teaching and Learning, visit [Policy Central](https://policies.mq.edu.au) (<https://policies.mq.edu.au>) and use the [search tool](#).

Student Code of Conduct

Macquarie University students have a responsibility to be familiar with the Student Code of Conduct: <https://students.mq.edu.au/admin/other-resources/student-conduct>

Results

Results published on platform other than [eStudent](#), (eg. iLearn, Coursera etc.) or released directly by your Unit Convenor, are not confirmed as they are subject to final approval by the University. Once approved, final results will be sent to your student email address and will be made available in [eStudent](#). For more information visit connect.mq.edu.au or if you are a Global MBA student contact globalmba.support@mq.edu.au

Academic Integrity

At Macquarie, we believe [academic integrity](#) – honesty, respect, trust, responsibility, fairness and courage – is at the core of learning, teaching and research. We recognise that meeting the expectations required to complete your assessments can be challenging. So, we offer you a range of resources and services to help you reach your potential, including free [online writing and maths support](#), [academic skills development](#) and [wellbeing consultations](#).

Student Support

Macquarie University provides a range of support services for students. For details, visit <http://students.mq.edu.au/support/>

Academic Success

[Academic Success](#) provides resources to develop your English language proficiency, academic writing, and communication skills.

- [Workshops](#)
- [Chat with a WriteWISE peer writing leader](#)
- [Access StudyWISE](#)
- [Upload an assignment to Studiosity](#)
- [Complete the Academic Integrity Module](#)

The Library provides online and face to face support to help you find and use relevant information resources.

- [Subject and Research Guides](#)
- [Ask a Librarian](#)

Student Services and Support

Macquarie University offers a range of [Student Support Services](#) including:

- [IT Support](#)
- [Accessibility and disability support](#) with study
- Mental health [support](#)
- [Safety support](#) to respond to bullying, harassment, sexual harassment and sexual assault

- [Social support including information about finances, tenancy and legal issues](#)
- [Student Advocacy](#) provides independent advice on MQ policies, procedures, and processes

Student Enquiries

Got a question? Ask us via the [Service Connect Portal](#), or contact [Service Connect](#).

IT Help

For help with University computer systems and technology, visit http://www.mq.edu.au/about_us/offices_and_units/information_technology/help/.

When using the University's IT, you must adhere to the [Acceptable Use of IT Resources Policy](#). The policy applies to all who connect to the MQ network including students.

Changes since First Published

Date	Description
09/02/2025	.

Unit information based on version 2025.03 of the [Handbook](#)