MINISTRY OF SCIENCE AND HIGHER EDUCATION OF THE RUSSIAN FEDERATION

FEDERAL STATE AUTONOMOUS EDUCATIONAL INSTITUTION OF HIGHER EDUCATION

"MOSCOW POLYTECHNIC UNIVERSITY"
(MOSCOW POLYTECHNIC UNIVERSITY)

Faculty of Economics and Management

APPROVED BY
FEU Dean
_______________ /A.V. Nazarenko/
«27» February 2025

WORKING PROGRAM OF THE DISCIPLINE

«Risk assessment and analysis»

Direction of training/specialty
38.03.01 Economy

Profile/specialization
International business and foreign economic

Qualification
bachelor

Forms of study
full-time

Moscow, 2025

Developer(s):

Associate Professor of the Department of Economics and Organization, PhD in Economics, Associate Professor

M.V. Livson

Agreed:

Head of the Department of Economics and Organization, PhD in Economics, Associate Professor

A.V. Tenishchev

Head of the educational program, Doctor of Economics, Professor

V.V. Kurennaya

Content

1. Objectives, tasks and planned learning outcomes in the discipline 4
2. The place of the discipline in the structure of the educational program 5
3. Structure and content of the discipline.. 5
3.1. Types of academic work and labor intensity.. 5
3.2. Thematic plan for studying the discipline.. 6
3.3. Content of the discipline... 7
3.4. Topics of seminars/practical and laboratory classes.. 8
3.5. Topics of course projects (course papers) 9
4. Educational, methodological and information support 9
4.1. Regulatory documents and GOSTs.. 9
4.2. Main literature 9
4.3. Further reading... 10
4.4. Electronic educational resources 10
4.5. Licensed and freely distributed software 11
4.6. Modern professional databases and information reference systems.. 11
5. Logistics support.. 11
6. Methodological recommendations.. 11
6.1. Methodological recommendations for the teacher on organizing training 11
6.2. Methodological instructions for students on mastering the discipline 12
7. Evaluation Fund 13
7.1. Methods of monitoring and assessing learning outcomes 13
7.2. Scale and criteria for assessing learning outcomes 13
7.3. Evaluation tools 14

1. Objectives, tasks and planned learning outcomes for the discipline

The goalmastering the academic discipline "Risk Assessment and Analysis" is mastering theoretical, methodological and practical knowledge and skills in the field of risk assessment and management in various areas and at various levels of economic activity. Studying the discipline is advisable for training an economist, corresponding requirementm professional standards andFederal State Educational Standard of Higher Education in the field of 38.03.01 "Economics".

Main**tasks**study of the discipline:

- study of the principles of organization and the system of information support for risk management;
- mastering the basic methods of assessing entrepreneurial risks;
- mastering methods of comprehensive analysis of economic and business risks;
- mastering modern methods for assessing the effectiveness of financial and economic decisions made in risky conditions;
- mastering the principles and methods of planning and forecasting risky situations;
- mastering modern methods of managing entrepreneurial risks;
- mastering the skills of comprehensive study of economic risks,
- development of the ability to obtain, systematize, generalize, comprehensively analyze and critically understand information necessary for assessing and managing risks, setting research tasks and choosing ways and methods for solving them**.**

Training in the discipline "Risk Assessment and Analysis" is aimed at developing the following competencies in students:

Code and name of competencies	Indicators of Competence Achievement
OPK-4. Capable of offering economically and financially sound solutions organizational and managerial decisions in professional activities	IOPK 4.1. - Possesses the skills to develop economically and financially sound organizational and managerial decisions in professional activities IOPK 4.2. - Analyzes and interprets financial, accounting and other information contained in the reports of the organization and departments to make informed decisions organizational-management IOPK 4.3. - Develops options for management decisions and justifies them

	selection taking into account the criteria of economic efficiency, risk assessment and possible socio-economic consequences
PC - 2 Able to calculate and analyze the economic indicators of the organization's performance (Type of professional activity tasks -	IPC-2.2. Substantiates and calculates the planned needs of enterprises and organizations for material, labor and financial resources necessary for the production of products and provision of services, taking into account the forecasting of socio-economic processes and phenomena at the micro and macro levels

2. The place of the discipline in the structure of the educational program

The discipline belongs to the block of basic disciplines.

The study of the discipline is based on the following disciplines, and practical training:

- Microeconomics and
- Macroeconomics Economic Theory;
- Introduction to the profession.
- Fundamentals of Entrepreneurship.
- Econometrics

The basic principles of the discipline should be used in the future studying the following disciplines (practices):

- Finance of enterprises and
- organizations; Economic analysis
- Marketing research

3. Structure and content of the discipline

The total workload of the course is 2 credit units (72 hours).

3.1 Types of academic work and labor intensity

3.1.1. Full-time education

p/p	Type of academic work	Quantity hours	Semesters	
			6	-
1.	**Classroom lessons**	**36**	**36**	-
	including:			
1.1	Lectures	18	18	-
1.2	Seminars/practical classes	18	18	-
1.3	Laboratory exercises	-	-	-
2.	**Independent work**	**36**	**36**	-
	including:			
2.1	Preparation for practical classes (study of lecture material)	12	12	-
2.2	Preparing for testing	12	12	-
2.3	Solving problems on your own	12	12	-
	Interim assessment			
	credit/differential credit/exam		**credit**	-
	Total	**72**	**72**	-

3.1.2. Part-time and part-time education

p/p	Type of academic work	Quantity hours	Semesters	
			9	-
1.	**Classroom lessons**	**18**	**18**	-
	including:			
1.1	Lectures	8	8	-
1.2	Seminars/practical classes	10	10	-
1.3	Laboratory exercises	-	-	-
2.	**Independent work**	**54**	**54**	-
	including:			
2.1	Preparation for practical classes (study of lecture material)	18	18	-
2.2	Preparing for testing	18	18	-
2.3	Solving problems on your own	18	18	-
	Interim assessment			
	credit/differential credit/exam		**credit**	-
	Total	**72**	**72**	-

3.2 Thematic plan for studying the discipline

(by form of education)

3.2.1. Full-time education

p/p	Sections/Topics of the Discipline	Labor intensity, hour					
			Classroom work				
		Total	Lectures	Practical classes	Laboratory classes	Practical Preparation	Independent Job
1.	Risks as an economic category	4	2	-	-	-	2
2.	Analysis and risk assessment in the enterprise management system	6	2	-	-	-	4
3.	Measuring and metrics of production risks	10	2	2	-	-	6
4.	Methods of analysis and assessment of enterprise risks	14	4	4	-	-	6
5.	Methods of risk assessment under conditions of uncertainty	14	4	4	-	-	6
6.	Basics of formation optimal portfolio of securities	12	2	4	-	-	6
7.	Expert methods of risk assessment	12	2	4	-	-	6
	Total	**72**	**18**	**18**	**-**	**-**	**36**

3.2.2. Part-time and part-time education

p/p	Sections/Topics of the Discipline	Labor intensity, hour

		Total	Classroom work				Independent Job
			Lectures	Practical classes	Laboratory classes	Practical Preparation	
1.	Risks as an economic category	8	2	-	-	-	6
2.	Analysis and risk assessment in the enterprise management system	8	-	2	-	-	6
3.	Measuring and metrics of production risks	10	2	-	-	-	8
4.	Methods of analysis and assessment of enterprise risks	12	2	2	-	-	8
5.	Methods of risk assessment under conditions of uncertainty	10	-	2	-	-	8
6.	Basics of formation optimal portfolio of securities	10	-	2	-	-	8
7.	Expert methods of risk assessment	14	2	2	-	-	10
	Total	**72**	**8**	**10**	**-**	**-**	**54**

3.3 Contents of the discipline

Topic 1. Risks as an economic category

The nature and types of enterprise risks. Risk as an economic category and its nature. The concept of uncertainty and risk. The main types of uncertainty in economic activity. Risk classification. The main features of risk. Risk factors. The nature of risk.

Topic 2. Analysis and risk assessment in the enterprise management system Enterprise risk management. Characteristics of the main elements of the enterprise risk management system. Enterprise risk management algorithm. Risk management methods: management principles, management algorithm. Operational risk management process.

Topic 3. Measuring and indicators of production risks Mathematical models and methods of risk assessment: methods of analysis of operational risks of the enterprise; measuring instruments and system of risk assessment indicators. System of risk assessment indicators. Risk assessment indicators under uncertainty. Indicators of operational risk assessment under partial and complete uncertainty and their application.

Conditions of partial uncertainty. Terms and Conditions full uncertainties: point risk assessment, limit values of risk indicators.

Topic 4. Methods of analysis and assessment of enterprise risks

Methods of risk analysis. Formalization of partial uncertainty and application of probability theory in risk assessment problems. Law of normal distribution; interval risk assessment. Statistical risk indicators: mean value, sample mean, mathematical expectation, standard deviation, dispersion, confidence interval, variation coefficient. Limit values of risk indicators.

Topic 5. Methods of risk assessment under conditions of uncertainty Matrix game theory in risk assessment: consequence matrix and risk matrix. Criteria for quantitative risk assessment under uncertainty: Savage criterion; Hurwitz criterion; Wald criterion; Bayes criterion. Decision making under partial uncertainty: Laplace rationality criterion.

Topic 6. Fundamentals of forming an optimal securities portfolio

Risk assessment based on the Pareto optimality principle: problem statement; Pareto optimality set, efficiency of operations based on indicators of mathematical expectation of return and mean square risk measure. Investment efficient portfolio.

Topic 7. Expert methods of risk assessment

Expert methods of risk assessment. Method of statistical processing of examination results. Assessment of the consistency of expert opinions.

3.4 Topics of seminars/practical and laboratory classes

3.4.1. Seminars/practical classes

Topic 1. Risks as an economic category.

Discussion questions: 1. Risk and uncertainty.

2. The main types of uncertainties in economic activity.
3. Risk classification.
4. Main features of risk.
5. Risk factors.
6. Nature of risk.

Topic 2. Analysis and risk assessment in the enterprise management system

Questions for discussion.

1. The essence of the main principles management risks on enterprise.

2. The role of the information component in the analysis system and risk management.

3. Sources of formation of the information base in the analysis system and risk assessment.

Topic 3. Measuring and indicators of production risks

Questions for discussion.

1. Explain the essence of sensitivity analysis.
2. Describe the system of risk indicators.

3. Name the main relative indicators of risk assessment.

4. Reveal the essence of quantitative and qualitative analysis operational risks.

5. Name the main absolute indicators of risk assessment. **Topic 4. Methods of analysis and assessment of enterprise risks**

Questions for discussion.

1. Disclose the content of the main methods of risk analysis.
2. Describe the essence of the law of normal distribution.
3. Algorithm for applying interval risk assessment.
4. Reveal the essence of statistical risk indicators.

Topic 5. Methods of risk assessment under conditions of uncertainty

Questions for discussion.

1. Operational risk management process.
2. Choice of solutions under conditions of partial uncertainty.
3. Criteria for quantitative risk assessment under uncertainty. Essence and content.

Topic 6. Fundamentals of forming an optimal securities portfolio

Questions for discussion.

1. Investment efficient portfolio. Essence of the concept and features of evaluation.
2. The essence of risk assessment based on the Pareto optimality principle.

Topic 7. Expert methods of risk assessment

Questions for discussion.

1. Contents of expert methods of risk assessment.
2. Method of statistical processing of examination results.
3. Assessment of the consistency of expert opinions.

3.4.2. Laboratory exercises

Laboratory classes for this discipline are not provided for in the curriculum.

3.5 Topics of course projects (course papers)

The curriculum does not provide for a course project (course work) for this discipline.

4. Educational, methodological and informational support

4.1 Regulatory documents and GOSTs

Regulatory documents and GOSTs are not used when studying the discipline.

4.2 Main literature

1. Kasyanenko, T. G. Analysis and assessment of risks in business: a textbook and practical guide for universities / T. G. Kasyanenko, G. A. Makhovikova. - 2nd ed., revised and enlarged. - Moscow: Yurait Publishing House, 2023. - 381 p. - (Higher education). - ISBN 978-5-534-00375-8. -

Text : electronic // Educational platform Yurait [website]. — URL:https://urait.ru/bcode/510969

2. Vorontsovsky, A. V. Risk assessment: textbook and practical training for universities / A. V. Vorontsovsky. - Moscow: Publishing house Yurait, 2023. - 179 p. - (Higher education). - ISBN 978-5-534-02411-1. - Text: electronic // Educational platform Yurait [site]. - URL: https://urait.ru/bcode/513650.

3. Zhukovsky, V. I. Risk assessment and multi-stage positional conflicts: textbook for universities / V. I. Zhukovsky, M. E. Salukvadze. - 2nd ed., revised and enlarged. - Moscow: Publishing house Yurait, 2023. - 305 p. - (Higher education). - ISBN 978-5-534-08782-6. - Text: electronic // Educational platform Yurait [website]. - URL: https://urait.ru/bcode/516229

4.3 Further reading

1. Financial risk management: textbook and practical training for universities / I. P. Khominich [et al.]; edited by I. P. Khominich. — 2nd ed., corrected and supplemented. — Moscow: Yurait Publishing House, 2023. — 569 p. — (Higher education). — ISBN 978-5-534-13380-6. — Text: electronic // Yurait Educational Platform [website]. — URL: https://urait.ru/bcode/511958

2. Chernenko, V. A. Anti-crisis management: textbook and practical training for universities / V. A. Chernenko, N. Yu. Shvedova. - 4th ed., revised and enlarged. - Moscow: Yurait Publishing House, 2023. — 465 p. — (Higher education). — ISBN 978-5-534-16827-3. — Text: electronic // Educational platform Urait [site]. — URL: https://urait.ru/bcode/531852

3 Kochetkova, A. I. Anti-crisis management. Toolkit: textbook and practical training for universities / A. I. Kochetkova, P. N. Kochetkov. - Moscow: Yurait Publishing House, 2023. - 440 p. — (Higher education). — ISBN 978-5-534-01617-8. — Text: electronic // Educational platform Yurait [site]. — URL:https://urait.ru/bcode/512864

4.4 Electronic educational resources

The electronic educational resource for the discipline “Risk Assessment and Analysis” is under development.

4.5 Additional electronic educational resources

1. Online course on the subject "Anti-crisis management" of the Moscow Polytechnic University (author - Korotun O.N.). – https://online.mospolytech.ru/enrol/index.php?id=11247
2. Federal portal "Russian education" http://www.edu.ru/
3. Russian State Library http://www.rsl.ru/
4. Official website of RosBusinessConsulting http://www.rbc.ru/
5. Books, textbooks, monographs. Textbooks and teaching aids – catalog http://www.eup.ru
6. Educational platform "URAIT". https://urait.ru/
7. Official website of the Federal State Statistics Service of the Russian Federation. - http://www.gks.ru
8. Territorial body of the Federal State Statistics Service. - www. ivanovo / gks. ru
9. Official website of the Ministry of Economic Development of the Russian Federation. - http://economy.gov.ru/minec/main/
10. Official website of the Ministry of Agriculture of the Russian Federation. http://www.mcx.ru/
11. Official website of the Ministry of Construction and Housing and Communal Services of the Russian Federation. - http://www.minstroyrf.ru/
12. Official website of the Ministry of Finance. - http://www.minfin.ru

13. Official website of the Central Bank of Russia (analytical materials). - http://www.cbr.ru
14. Monitoring of economic indicators. - http://www.budgetrf.ru
15. Official website of the Government of the Russian Federation. - www.government.ru

4.6 Licensed and freely distributed software security

1. Microsoft Office suite programs (Word, Excel, PowerPoint)

4.7 Modern professional databases and information reference systems

1. SPS "ConsultantPlus: Non-commercial Internet version". - URL: http://www.consultant.ru/online/ -Access mode: free.

5. Logistics

1. Lecture hall.
2. Auditorium for practical classes.
3. Computer class with Internet access.
4. Audience for group and individual consultations, ongoing monitoring and midterm assessment.
5. Audience for independent work.
6. Library, reading room.

6. Methodological recommendations

6.1 Methodological recommendations for the teacher on the organization training

This section of this work program is intended for beginning teachers and practicing specialists who do not have teaching experience.

The discipline "Risk Assessment and Analysis" forms the competencies of OPK-4 and PC-2 in students. In the context of constructing educational systems on the principles of the competency-based approach, there has been a conceptual change in the role of the teacher, who, along with the traditional role of the knowledge carrier, performs the function of the organizer of the student's scientific research work, a consultant in the procedures for selecting, processing and interpreting information necessary for practical action and further development, which must be taken into account when conducting lectures and practical classes in the discipline "Risk Assessment and Analysis".

Teaching theoretical (lecture) material on the subject “Risk Assessment and Analysis” is carried out on the basis of interdisciplinary integration and clear interdisciplinary connections within the framework of the educational program and curriculum.

The detailed content of individual topics of the discipline “Risk Assessment and Analysis” is considered in paragraph 3.3 of the work program.

Sample versions of tasks and test assignments for current monitoring and a list of questions for differentiated assessment in the discipline are presented in the FOS for the discipline in paragraph 7 of this work program.

The list of primary and secondary literature, databases and information reference systems required in the course of teaching the discipline “Risk Assessment and Analysis” is given in paragraph 4 of this work program.

6.2 Methodological instructions for students on mastering the discipline

Acquiring in-depth knowledge of the discipline is achieved through active independent work of students. It is advisable to use the allocated hours to get acquainted with educational and scientific literature on the problems of the discipline, and to analyze scientific concepts.

The discipline provides for various forms of monitoring the level of achievement by students of the stated indicators of mastery of competencies.

Forms of ongoing control – active work in practical classes, testing.

The form of intermediate control in the discipline is a differentiated test, during which the level of achievement of students' declared indicators of mastering competencies is assessed.

Methodological guidelines for mastering the discipline.

Lecture classes are conducted in accordance with the content of this work program and represent a presentation of the theoretical foundations of the discipline.

Attendance at lectures is mandatory.

Taking notes on lecture material is permitted both in writing and on a computer.

Regular repetition of the material of lecture notes for each section in preparation for the current forms of certification in the discipline is one of the most important types of independent work of the student during the semester, necessary for high-quality preparation for the midterm certification in the discipline.

Conductingpractical classes in the discipline "Risk Assessment and Analysis" is carried out in the following forms:

- survey on materials discussed in lectures and studied independently recommended literature;
- analysis and discussion of issues on topics, presentation defense.

Attendance at practical classes and active participation in them is mandatory.

Preparation for practical classes necessarily includes studying lecture notes and recommended literature for an adequate understanding of the conditions and method of completing the tasks planned by the teacher for a specific practical class.

Methodological guidelines for the implementation of various forms of extracurricular independent work

Study of primary and secondary literature on the discipline is conducted on a regular basis in the context of each topic to prepare for the midterm assessment in the discipline "Risk Assessment and Analysis". The list of primary and secondary literature on the discipline is given in paragraph 4 of this work program.

Guidelines for preparation for midterm assessment The midterm assessment in the discipline "Risk Assessment and Analysis" is held in the form of a test. An approximate list of questions for the test in the discipline "Risk Assessment and Analysis" and the criteria for assessing the student's answer for the purposes of assessing the achievement of the declared indicators of competence formation are provided in the FOS for the discipline in paragraph 7 of this work program.

The student is admitted to the midterm assessment in the discipline regardless of the results of the current academic performance monitoring.

7. Evaluation Fund

7.1 Methods of monitoring and assessing learning outcomes

Code and name competencies	Achievement indicators competencies	Control methods and evaluation
OPK-4. Capable suggest economically And financially justified organizational-management decisions in professional activities	IOPK 4.1. - Possesses the skills to develop economically and financially sound organizational and managerial decisions in professional activity IOPK 4.2. - Analyzes and interprets financial, accounting and other information contained in the reporting organizations and departments to make sound organizational and managerial decisions IOPK 4.3. - Develops options for management decisions and justifies their choice taking into account economic criteria efficiency, risk assessment and possible socio-economic consequences	Intermediate certification: credit Current control: Survey, defense presentations; Testing
PC - 2 Capable count on And analyze economic performance indicators activities organizations (Task type professional activities - settlement and economic)	IPC-2.2. Substantiates and calculates the planned needs of enterprises and organizations for material, labor and financial resources necessary for the production of products and provision of services, taking into account forecasting socio-economic processes and phenomena at the micro and macro levels	Intermediate certification: credit Current control: Survey, defense presentations; Testing

7.2 Scale and criteria for assessing learning outcomes

7.2.1. Criteria for assessing the answer during the test

(formation of the competence of OPK-4, indicators IOPK-4.1, IOPK-4.2, IOPK-4.3; PC-2, IPK – 2.2.)

"5" (excellent):the student demonstrates excellent theoretical knowledge, practical skills, knows the terms, makes reasoned conclusions and generalizations, gives examples, demonstrates fluency in monologue speech and the ability to quickly respond to clarifying questions.

"4" (good):the student demonstrates good theoretical knowledge, practical skills, knows the terms, makes reasoned conclusions and generalizations, gives examples, demonstrates fluency in monologue speech, but at the same time makes minor mistakes that he quickly corrects independently or with minor correction from the teacher.

"3" (satisfactory):the student demonstrates satisfactory theoretical knowledge, demonstrates poorly developed skills in analyzing phenomena and processes, insufficient ability to make reasoned conclusions and give examples, demonstrates insufficient fluency in monologue speech, terms, logic and consistency of presentation, makes mistakes that can only be corrected with correction from the teacher.

"2" (unsatisfactory):the student demonstrates ignorance of theoretical fundamentals of the subject, lack of practical skills, cannot make reasoned conclusions and give examples, demonstrates poor command of monologue speech, does not know the terms, demonstrates a lack of logic and consistency in presentation, makes mistakes that cannot be corrected by the teacher, refuses to answer additional questions.

7.2.2. Criteria for assessing the student's work in practical classes (formation of the competence of OPK-4, indicators IOPK-4.1, IOPK-4.2, IOPK-4.3; PC-2, IPK – 2.2.)

"5" (excellent):all tasks provided for in the practical plan have been completed classes, the student answered all test questions clearly and without errors, and worked actively in practical classes.

"4" (good):all tasks provided for in the practical plan have been completed classes, the student answered all the test questions with corrective comments from the teacher and worked quite actively in practical classes.

"3" (satisfactory):all tasks provided for in the plan have been completed practical classes, with comments from the teacher; the student answered all test questions with comments.

"2" (unsatisfactory):the student did not complete it or completed it incorrectly practical tasks provided for in the practical lesson plan; the student answered the test questions with errors or did not answer the test questions.

7.2.3. Test results evaluation criteria

(formation of the competence of OPK-4, indicators IOPK-4.1, IOPK-4.2, IOPK-4.3; PC-2, IPK – 2.2.)

The test is graded according to the percentage of correct answers given by the student to the test questions.

Standard scale of compliance of test results with the assigned score:

- "excellent" - over 85% correct answers; "good" - from
- 70.1% to 85% correct answers; "satisfactory" - from 55.1%
- to 70% correct answers; from 0 to 55% correct answers -
- "unsatisfactory"

"5" (excellent):the test taker demonstrates excellent theoretical knowledge, has terms and has the ability to quickly respond to test questions.

"4" (good):the test taker demonstrates good theoretical knowledge, has most terms and has the ability to quickly respond to test questions.

"3" (satisfactory):the test taker demonstrates satisfactory theoretical knowledge, has a command of basic terms and concepts.

"2" (unsatisfactory):the test taker lacks theoretical knowledge, He doesn't know the terminology and responds slowly to test questions.

7.3 Evaluation tools

7.3.1. Current control

(formation of the competence of OPK-4, indicators IOPK-4.1, IOPK-4.2, IOPK-4.3; PC-2, IPK – 2.2.)

Sample list of tests.

1. A type of management whose object is the process of identifying and assessing risks, as well as the selection of management methods and tools to minimize risk:
   + : risk management;
   + : risk

2. The risk of insufficient cash flows to meet the financial obligations of the economic entity:
   + : financial risk

3. The risk of insufficient cash flows to meet the financial obligations of the economic entity:
   + : financial risk
   - : currency risk;
   - :operational risk;
   - :investment risk;
   - : production.

4. The risk of direct or indirect losses due to inefficient or destructive internal processes, actions of people or systems:
   - : financial risk
   - : currency risk;
   + :operational risk;
   - :investment risk;
   - : production.

5. The following are not methods for assessing financial risks:
   - : risk measure
   - : stress testing
   - : span
   - : asset return valuation model
   + : IRR

6. The process of distributing invested funds between various investment objects that are not directly related to each other and have different degrees of risk:

   + : diversification

7. A method of reducing the degree of risk, which is the establishment of a limit, i.e. maximum amounts of expenses, sales, credit:
   + : Limitation

8. A system for concluding futures contracts and transactions that takes into account probable future changes in exchange rates and aims to avoid the adverse consequences of these changes:
   + : Hedging

9. The following are not considered risk reduction methods:

- : reserve funds to cover unforeseen expenses;
- : diversification
- : Limitation
- : Hedging
+ : discounting

10. Methods for reducing the degree of risk include:
+ : reserve funds to cover unforeseen expenses;
+ : diversification
- : discounting
- : hoarding

11. What are the names of the venture firms that are usually created in the areas entrepreneurial activities associated with an increased risk of incurring losses?
- audit
- leasing
+ venture
- consumer

12. What value of the financial safety margin indicator corresponds to the minimum level of risk of bankruptcy of the enterprise?
- 0.1
- 0.4
+ 0.7

13. Is it true that the higher the value of the financial stock indicator strength, the lower the risk of bankruptcy of the enterprise and the higher the level of financial stability.
+ yes
- No

7.3.2. Topics for preparing presentations.

(formation of the competence of OPK-4, indicators IOPK-4.1, IOPK-4.2, IOPK-4.3; PC-2, IPK – 2.2.)

1. Risk as an economic category.
2. The concept of uncertainty and risk.
3. Analysis of the situation and its role in risk assessment.
4. Quantitative methods of risk assessment
5. Risk classification.
6. Statistical indicators for assessing the risk level.
7. Point risk assessment under conditions of partial uncertainty.
8. Risk of loss curve and methods for constructing a risk curve.
9. Quantitative characteristics of risk and methods for their determination.
10. Application of probability theory in risk assessment.
11. Game theory in risk assessment and decision making under uncertainty.
12. Risk assessment under conditions of partial uncertainty.
13. Expert methods in risk assessment.
14. Questionnaire method.
15. "Rose" and the risk spiral.
16. Delphi method.
17. Methods of statistical processing of examination results.
18. Quantitative characteristics of an effective investment portfolio.
19. Methods and models of investment portfolio risk management

20. Markowitz portfolio of minimum risk: formalization of the economic and mathematical model, interpretation of the solution results.
21. Operational risk and its components: risk factors; main features of risk; nature of risk.

7.3.4. Interim assessment (differentiated credit) (formation of the competence of OPK-4, indicators IOPK-4.1, IOPK-4.2, IOPK-4.3; PC-2, IPK – 2.2.)

Sample questions for differentiated assessment. 1.
The nature and causes of entrepreneurial risk.
2. Functions of entrepreneurial risk.
3. Risk signs
4. Risk structure
5. Risk factors
6. Characteristics of losses
7. Classification of business risks.
8. Commercial risk.
9. Production risk.
10. Industry risk.
11. Innovative risk.
12. Financial risk.
13. Investment risk.
14. Political risk.
15. Risk zones.
16. Loss probability distribution curve.
17. Methods of risk calculation: statistical, expert, calculation and analytical.
18. Quantitative risk analysis
19. Qualitative risk analysis
20. Contents of the risk analysis and assessment process
21. Key indicators for risk measurement.
22. The concept of sustainability and risk of investment projects.
23. Analytical approach to sensitivity analysis of long-term material investment projects.
24. Break-even analysis of long-term material investment projects.
25. Risk assessment of the implementation of a long-term investment project based on a tree
solutions.
26. Identification of scenarios for future development when assessing the risk of an investment project.
27. Using the calculated interest rate taking into account the risk premium.
28. Risk accounting using the guaranteed equivalents method.
29. The essence of the classical theory of choosing a portfolio of securities. Portfolio structure
risky securities. Return and risk of a portfolio of two stocks. 30.
Theoretical foundations of the financial asset pricing model.
31. Peculiarities of the arbitrage theory of pricing. Peculiarities of the formation of arbitrage portfolios.
32. Types of financial losses of the bank.
33. Banking risk management.
34. Bank credit risk management

35. Organization of risk management.
36. Stages of risk management.
37. Risk management methods.
38. Risk diversification.
39. Risk insurance.
40. Hedging price risk using options.