GARP | Global Association of Risk Professionals

UNIVERSITY CP

2010 Financial Risk Manager (FRM) Program

Course Pack Title: 2010 FRM Part I Core Readings Course Pack

Reading Title:	The Need for Risk Managememt
Author:	Jorion, Philippe
Book Title:	Value at Risk: The New Benchmark for Managing Financial Risk 3rd Edition
Chapter:	1
Reading Title:	The Capital Asset Pricing Model and its Application to Performanc Measurement
Author:	Amenc, Noel
Book Title:	Portfolio Theory and Performance Analysis
Chapter:	4
Reading Title:	Expected Returns and the Arbitrage Pricing Theory
Author:	Grinold, Richard
Book Title:	Active Portfolio Management: A Quantitative Approach fo Producing Superior Returns and Controlling Risk, 2nd Edition
Chapter:	7
Reading Title:	Investors and Risk Management
Author:	Stulz, Rene
Book Title:	Risk Management and Derivatives
Chapter:	2
Reading Title:	Creating Value with Risk Management
Author:	Stulz, Rene
Book Title:	Risk Management and Derivatives
Chapter:	3
Reading Title:	Financial Disasters
Author:	Allen, Steven
Book Title:	Financial Risk Management: A Practitioner`s Guide to Managin Market and Credit Risk
Chapter:	4
Reading Title:	The Nature and Scope of Econometrics
Author:	Gujarati, Damodar N.
Book Title:	Essentials of Econometrics
Chapter:	1
Reading Title:	Review of Statistics: Probability and Probability Distributions
Author:	Gujarati, Damodar N.
Book Title:	Essentials of Econometrics
Chapter:	2
Reading Title:	Characteristics of Probability Distributions
Author:	Gujarati, Damodar N.
Book Title:	Essentials of Econometrics

Chapter:	3
Reading Title:	Some Important Probability Distributions
Author:	Gujarati, Damodar N.
Book Title:	Essentials of Econometrics
Chapter:	4
Reading Title:	Statistical Inference: Estimation and Hypothesis Testing
Author:	Gujarati, Damodar N.
Book Title:	Essentials of Econometrics
Chapter:	5
Reading Title:	Basic Ideas of Linear Regression: the Two-Variable Model
Author:	Gujarati, Damodar N.
Book Title:	Essentials of Econometrics
Chapter:	6
Reading Title:	The Two-Variable Model: Hypothesis Testing
Author:	Gujarati, Damodar N.
Book Title:	Essentials of Econometrics
Chapter:	7
Reading Title:	Multiple Regression: Estimation and Hypothesis Testing
Author:	Gujarati, Damodar N.
Book Title:	Essentials of Econometrics
Chapter:	8
Reading Title:	Monte Carlo Methods
Author:	Jorion, Philippe
Book Title:	Value at Risk: The New Benchmark for Managing Financial Risk 3rd Edition
Chapter:	12
Reading Title:	Estimating Volatilities and Correlations
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	21
Reading Title:	Discrete Probability Distributions
Author:	Fabozzi, Frank
Book Title:	Fat-Tailed and Skewed Asset Return Distributions: Implications fo Risk Management, Portfolio Selection, and Option PRicing
Chapter:	2
Reading Title:	Continuous Probability Distributions
Author:	Fabozzi, Frank
Book Title:	Fat-Tailed and Skewed Asset Return Distributions: Implications fo Risk Management, Portfolio Selection, and Option PRicing
Chapter:	3
Reading Title:	Quantifying volatility in VaR models
Author:	Allen, Linda
Book Title:	Understanding Market, Credit, and Operational Risk: The Value a Risk Approach
Chapter:	2
Reading Title:	Introduction
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	1
Reading Title:	Mechanics of Futures Markets
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	2
Reading Title:	Hedging Strategies Using Futures
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	3
Reading Title:	Interest Rates
Author:	Hull, J.

Book Title:	Options, Futures and Other Derivatives
Chapter:	4
Reading Title:	Determination of Forward and Future Prices
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	5
Reading Title:	Interest Rates Futures
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	6
Reading Title:	Swaps
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	7
Reading Title:	Properties of Stock Options
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	9
Reading Title:	Trading Strategies Involving Options
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	10
Reading Title:	Commodity Forwards and Futures
Author:	McDonald, Robert
Book Title:	Derivatives Markets, 2nd Edition
Chapter:	6
Reading Title:	Fundamentals of Commodity Spot and Futures Markets Instruments, Exchanges and Strategies
Author:	Geman, Helyette
Book Title:	Commodities and Commodity Derivatives: Modeling and Pricing fc Agriculturals, Metals and Energy
Chapter:	1
Reading Title:	Foreign Exchange Risk
Author:	Cornett, Marcia Millon
Book Title:	Financial Institutions Management: A Risk Management Approach 6th Edition
Chapter:	14
Reading Title:	Corporate Bonds
Author:	Fabozzi, Frank
Book Title:	The Handbook of Fixed Income Securities, 7th Edition
Chapter:	13
Reading Title:	Putting VaR to work
Author:	Allen, Linda
Book Title:	Understanding Market, Credit, and Operational Risk: The Value a Risk Approach
Chapter:	3
Reading Title:	Extending the VaR approach to operational risks
Author:	Allen, Linda
Book Title:	Understanding Market, Credit, and Operational Risk: The Value a Risk Approach
Chapter:	5
Reading Title:	Binomial Trees
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	11
Reading Title:	The Black-Scholes-Merton Model
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	13

Reading Title:	The Greek Letters
Author:	Hull, J.
Book Title:	Options, Futures and Other Derivatives
Chapter:	17

Reading Title:	Bond Prices, Discount Factors, and Arbitrage
Author:	Tuckman, Bruce
Book Title:	Fixed Income Securities: Tools for Today`s Markets
Chapter:	1

Reading Title:	Bond Prices, Spot Rates, and Forward Rates
Author:	Tuckman, Bruce
Book Title:	Fixed Income Securities: Tools for Today`s Markets
Chapter:	2

Reading Title:	Yield-to-Maturity
Author:	Tuckman, Bruce
Book Title:	Fixed Income Securities: Tools for Today`s Markets
Chapter:	3

Reading Title:	One-Factor Measures of Price Sensitivity
Author:	Tuckman, Bruce
Book Title:	Fixed Income Securities: Tools for Today`s Markets
Chapter:	5

Reading Title:	Stress Testing
Author:	Jorion, Philippe
Book Title:	Value at Risk: The New Benchmark for Managing Financial Risk 3rd Edition
Chapter:	14

Reading Title:	The Rating Agencies
Author:	Altman, Edward I.
Book Title:	Managing Credit Risk: The Next Great Financial Challenge
Chapter:	6

Reading Title:	Country Risk Models
Author:	Altman, Edward I.
Book Title:	Managing Credit Risk: The Great Challenge for Global Financia Markets, 2nd Edition
Chapter:	23

Reading Title:	External and Internal Ratings
Author:	De Servigny, Arnaud
Book Title:	Measuring and Managing Credit Risk
Chapter:	2

Reading Title:	Sovereign Risk
Author:	Cornett, Marcia Millon
Book Title:	Financial Institutions Management: A Risk Management Approach 6th Edition
Chapter:	15

Reading Title:	Loan Portfolios and Expected Loss
Author:	Ong, Michael
Book Title:	Internal Credit Risk Models: Capital Allocation and Performanc Measurement
Chapter:	4

Reading Title:	Unexpected Loss
Author:	Ong, Michael
Book Title:	Internal Credit Risk Models: Capital Allocation and Performanc Measurement
Chapter:	5

Reading Title:	Measures of Financial Risk
Author:	Dowd, Kevin
Book Title:	Measuring Market Risk, 2nd Edition
Chapter:	2

Reading Title:	Operational Risk
Author:	Hull, J.

Book Title: Risk Management and Financial Institutions
Chapter: 18

Individual Reading Total:	Course Pack Price:
GARP Member = US$375.75	GARP Member = US$275.00
Non-Member = US$458.25	Non-Member = US$360.00

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