UNIVERSIDADE LUSÍADA
LISBOA

Course Unit Program
Option: Risk Management

Academic Year 2025/2026

1. Organic Unit

Faculty of Business and Economic Sciences

2. Course

BUSINESS MANAGEMENT

3. Cycle

2nd

4. Course Unit

Option: Risk Management (70208)

5. Scientific Area

6. Curricular Year

1st

7. Type of Curricular Unit / Semester

2nd Semester

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8. Class type and workload (work time)

Theoretical classes:	
Practical classes:	
Theoretical-Practical Classes	15,00
Tutorial Guidance:	20,00

9. ECTS Credits

7,50

10. Scientific Area Coordinator

11. Regent

Prof. Doutor MIGUEL ALEXANDRE TEIXEIRA COELHO

12. Assistants

13. Teaching Language

Portuguese

14. General Objectives

This course has been designed to equip students with the essential skills to identify, analyze, quantify, and manage risks, with the ultimate goal of creating economic value for businesses and society.
By mastering the core concepts of risk management in today?s dynamic and competitive market environment, students will develop a comprehensive and holistic understanding of risk management practices.

15. Specific Objectives

The specific objectives of this course are to:

Identify and characterize the main types of financial risk.
Measure and assess key financial risks using appropriate methodologies.
Design and implement effective strategies for hedging and mitigating financial risks.

16. Skills to be acquired

Skills to be developed include:
Ability to assess the importance of financial markets in the global economy.
Ability to broadly characterize the regulatory framework governing financial markets.
Ability to identify and describe the main types of financial risk.
Ability to quantify key financial risks using appropriate tools.
Ability to design and implement effective strategies for hedging financial risks.

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17. Teaching Methodology

The teaching method combines theoretical exposition (?knowing what?) with the resolution of practical cases and simulation exercises (?knowing how?), covering the framework, concepts, and models inherent to each topic taught. The approach also seeks to foster discussion on the integration of theoretical and practical knowledge in real-world contexts, thereby ensuring a phronetic perspective (practical wisdom) on the subject.

18. Course Unit Program

1. Introduction
1.1. Fundamental concepts: risk, uncertainty, and volatility.
1.2. Categories of risk: strategic, operational, financial, reputational, and ESG-related.
1.3. The risk?return trade-off.
1.4. Decision-making under uncertainty.
2. Risk Management Framework
2.1. Governance structure and responsibilities.
2.2. Risk culture and appetite.
2.3. Key stages of the risk management process.
3. Identification, Assessment, Measurement, and Management of Major Risks
3.1. Overview and guiding principles.
3.2. Liquidity risk.
3.3. Market risk.
3.4. Credit risk.
3.5. Other emerging risks.

19. Assessment Methods

Continuous assessment: 1 evaluation test + group project

20. Didactic Resources

Power Point
Excel
Word
Internet

21. Sustainability Objectives

The course aims to integrate sustainability principles into risk management, enabling students to incorporate ESG factors and foster the creation of long-term sustainable value. In this context, and aligned with the Sustainable Development Goals (SDGs), the following objectives will be pursued: SDG4 (Develop advanced skills in risk management);
SDG9 (Apply risk management tools to support innovation and resilience); SDG12 (Integrate ESG factors into risk management practices;; SDG13 (Assess and

22. Keywords

Risk Management
Financial Markets
Long-Term Sustainability

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23. Main Bibliography

Author(s): Edwin J. Elton, Martin J. Gruber, Stephen J. Brown e William N. Goetzmann
Title: Modern Portfolio Theory and Investment Analysis
Edition: 9ª Year: 2017
Local: London
Publisher: J. Wiley & Sons
ISBN Code: 978-1119427292

Author(s): John C. Hull
Title: Risk Management and Financial Institutions
Edition: 2ª Year: 2023
Local:
Publisher: John Wiley & Sons
ISBN Code: 978-1119932482

Author(s): Hull, J
Title: Options, Futures and Others Derivatives
Edition: 11ª Year: 2021
Local: London
Publisher: Prentice-Hall
ISBN Code: 978-1292410654

24. Complementary Bibliography

Author(s): Coelho, M. e Sainhas, R.
Title: Mercados - São mesmo os grandes culpados das crises?
Edition: 1ª Year: 2015
Local: Lisboa
Publisher: Bnomics
ISBN Code:

Author(s): Jorion, Philippe
Title: Financial Risk Manager Handbook
Edition: 6ª Year: 2003
Local:
Publisher: John Wiley
ISBN Code:

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Ficha técnica MIP / MIP Datasheet	
Título / Title	Course Unit Program 'OPÇÃO: GESTÃO DE RISCO': Academic Year 2025/2026
Autor / Author	Prof. Doutor MIGUEL ALEXANDRE TEIXEIRA COELHO
Classificação / Classification	-
Descritores / Descriptors	-
Colaborador(es) / Colaborator(s)	-
Data Hora / Date Time	
Formato de dados / Data Format	Texto / Text, PDF
Estatuto de utilização / Usage	Acesso público / Public Access
Relação / Relation	Version 2,0

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