



**Universitas Negeri Surabaya
Faculty of Economics and Business
Bachelor of Accounting Study Program**

Document Code

SEMESTER LEARNING PLAN

Courses	CODE	Course Family	Credit Weight	SEMESTER	Compilation Date		
Risk Management and Capital Markets	6220103059		T=3 P=0 ECTS=4.77	0	July 17, 2024		
AUTHORIZATION	SP Developer		Course Cluster Coordinator	Study Program Coordinator			
	Dr. Rohmawati Kusumaningtias, S.E., Ak., MSA.			
Learning model	Case Studies						
Program Learning Outcomes (PLO)	PLO study program that is charged to the course						
	Program Objectives (PO)						
	PLO-PO Matrix						
		P.O					
Short Course Description	Courses that study methodological approaches to managing uncertainty related to threats. A series of human activities including assessing risks, developing strategies to manage them and mitigating risks by empowering resource management.						
References	Main :						
	<ol style="list-style-type: none"> 1. Soetisno , Djojosoedarso. 2003. Manajemen Risiko dan Asuransi. Jakarta: Salemba Empat. 2. Hanafi, Mamduh M., 2014, Manajemen Risiko, Edisi Kedua, UPP STIM YKPN 3. Fahmi Irham. 2011. Manajemen Risiko : Teori, Kasus dan Solusi. Bandung: Penerbit Alfabeta Dua. 4. Husein Umar. 2004. Manajemen Risiko Bisnis. Jakarta: Gramedia. 5. Cook, V. J., & Page, J. R. 1987. Assessing marketing risk. Journal of Business Research, 15(6), 519-530. 6. Herman, Robert I and BA Hedges, 1CRisk Management Concept and Applications 1D, Richard Irwin Hamewood. 7. Vaughan, Emmet J. 2016.Fundamental of Risk and Insurance. 2nd . New York : John Willey 						
	Supporters:						
Supporting lecturer	Prof. Dr. Pujiono, SE., Ak., M.Si. Dr. Ika Permatasari, S.E.,Ak., M.Ak.,CA.						
Week-	Final abilities of each learning stage (Sub-PO)	Evaluation		Help Learning, Learning methods, Student Assignments, [Estimated time]		Learning materials [References]	Assessment Weight (%)
		Indicator	Criteria & Form	Offline (offline)	Online (online)		
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
1	Formulate a general picture of risks within the company	1. Able to describe the concept of risk 2. Able to describe the characteristics of risk 3. Able to describe the types of risk	Criteria: ...	Lectures and class discussions 3 X 50			0%

2	Describe the process and components of risk management	1. Able to explain the concept of risk management 2. Able to explain the risk management process 3. Able to formulate the parties involved in handling risk in the company	Criteria: ...	Lectures and class discussions 3 X 50			0%
3	Describe the process and methods of identification and compile a risk register	1. Describe the risk identification process 2. Compile a risk register 3. Be able to create a risk register	Criteria: ...	Lectures and class discussions 3 X 50			0%
4	Describe the objectives and methods of risk measurement	1. Able to describe the purpose of risk measurement 2. Able to explain the use of statistical concepts (probability) to measure risk 3. Able to carry out risk measurements	Criteria: ...	Lectures and class discussions 3 X 50			0%
5	Analyzing operational risks: HR function risks	1. Describe operational risks 2. Be able to explain sources of HR risks 3. Be able to measure the risk of work accidents 4. Be able to formulate prevention and management of HR risks	Criteria: ...	Lectures and discussions, and practice questions on measuring the risk of work accidents 3 X 50			0%
6	Analyzing operational risks to design decision making: operations/production function risks	1. Able to explain sources of production/operation risk 2. Able to measure production risk 3. Able to formulate prevention and handling of production/operation risk	Criteria: ...	Lectures and discussions, and practice questions on measuring 3 X 50 production risks			0%
7	Analyze marketing function risks to design decision making	1. Able to explain the sources of marketing risk 2. Able to measure marketing risk 3. Able to describe marketing risk management programs	Criteria:	Lectures and discussions, and practice questions on 3 X 50 marketing risk measurement			0%
8	UTS	UTS	Criteria:	UTS 3 X 50			0%
9	Analyze market risks to design decision making	1. Able to understand the concept of value at risk (VAR) 2. Able to calculate and analyze VAR using historical methods 3. Able to calculate and analyze VAR using analytical methods 4. Able to calculate and analyze VAR using the Monte Carlo method	Criteria:	Lectures and discussions, and practice questions on calculating VAR using historical, analytical methods and Monte Carlo 3 X 50 simulations			0%
10	Analyze market risks to design decision making	1. Able to understand the concept of value at risk (VAR) 2. Able to calculate and analyze VAR using historical methods 3. Able to calculate and analyze VAR using analytical methods 4. Able to calculate and analyze VAR using the Monte Carlo method	Criteria:	Lectures and discussions, and practice questions on calculating VAR using historical, analytical methods and Monte Carlo 3 X 50 simulations			0%

11	Analyze credit risk to design decision making	1. Able to understand the concept of credit risk and its sources 2. Able to describe qualitative assessments in measuring credit risk 3. Able to analyze credit risk using the company rating method. 4. Able to analyze credit risk using the credit scoring method using the Zaltman model and linear model. 5. Able to analyze credit risk using the RAROC method. 6. Able to analyze credit risk using term structure and credit matrix methods.	Criteria:	Lectures and discussions, and practice questions on the use of qualitative methods, scoring, rating, RAROC, changes in term structure, and credit matrix in credit risk analysis 3 X 50			0%
12	Analyze credit risk to design decision making	1. Able to understand the concept of credit risk and its sources 2. Able to describe qualitative assessments in measuring credit risk 3. Able to analyze credit risk using the company rating method. 4. Able to analyze credit risk using the credit scoring method using the Zaltman model and linear model. 5. Able to analyze credit risk using the RAROC method. 6. Able to analyze credit risk using term structure and credit matrix methods.	Criteria:	Lectures and discussions, and practice questions on the use of qualitative methods, scoring, rating, RAROC, changes in term structure, and credit matrix in credit risk analysis 3 X 50			0%
13	Describe and analyze environmental risks	1. Able to explain sources of environmental risk 2. Able to describe environmental risk management programs	Criteria:	Lectures, class discussions, and practice questions on the 3 X 50 case			0%
14	Formulate and analyze risk prevention and control	1. Able to formulate risk avoidance techniques 2. Able to formulate risk retention techniques 3. Able to formulate risk transfer techniques 4. Able to formulate alternative risk prevention and control decisions	Criteria:	Lectures, class discussions, and practice questions on the 3 X 50 case			0%
15	Analyzing risk control through diversification	1. Able to explain portfolio theory as a basis for diversification 2. Able to calculate portfolio risk and return to select a combination of two assets 3. Able to calculate portfolio risk and return to select a combination of 3 assets	Criteria:	Practice calculating the risk and return of two-asset and three-asset portfolios. 3 X 50			0%
16	UAS	UAS	Criteria:	UAS 3 X 50			0%

Evaluation Percentage Recap: Case Study

No	Evaluation	Percentage
		0%

Notes

1. **Learning Outcomes of Study Program Graduates (PLO - Study Program)** are the abilities possessed by each Study Program graduate which are the internalization of attitudes, mastery of knowledge and skills according to the level of their study program obtained through the learning process.
2. **The PLO imposed on courses** are several learning outcomes of study program graduates (CPL-Study Program) which are used for the formation/development of a course consisting of aspects of attitude, general skills, special skills and knowledge.
3. **Program Objectives (PO)** are abilities that are specifically described from the PLO assigned to a course, and are specific to the study material or learning materials for that course.
4. **Subject Sub-PO (Sub-PO)** is a capability that is specifically described from the PO that can be measured or observed and is the final ability that is planned at each learning stage, and is specific to the learning material of the course.
5. **Indicators for assessing** ability in the process and student learning outcomes are specific and measurable statements that identify the ability or performance of student learning outcomes accompanied by evidence.
6. **Assessment Criteria** are benchmarks used as a measure or measure of learning achievement in assessments based on predetermined indicators. Assessment criteria are guidelines for assessors so that assessments are consistent and unbiased. Criteria can be quantitative or qualitative.
7. **Forms of assessment:** test and non-test.
8. **Forms of learning:** Lecture, Response, Tutorial, Seminar or equivalent, Practicum, Studio Practice, Workshop Practice, Field Practice, Research, Community Service and/or other equivalent forms of learning.
9. **Learning Methods:** Small Group Discussion, Role-Play & Simulation, Discovery Learning, Self-Directed Learning, Cooperative Learning, Collaborative Learning, Contextual Learning, Project Based Learning, and other equivalent methods.
10. **Learning materials** are details or descriptions of study materials which can be presented in the form of several main points and sub-topics.
11. **The assessment weight** is the percentage of assessment of each sub-PO achievement whose size is proportional to the level of difficulty of achieving that sub-PO, and the total is 100%.
12. TM=Face to face, PT=Structured assignments, BM=Independent study.