FRM最新知识图谱框架图

FOUNDATION OF RISK MANAGEMENT

- **Session 1-Framework of Risk Management**
  - Chapter 1 The Building Blocks of Risk Management
  - Chapter 2 How do Firms Manage Financial Risk?
  - Chapter 3 The Governance of Risk Management
  - Chapter 7 Risk Data Aggregation and Reporting Principles
  - Chapter 8 Enterprise Risk Management and Future Trends
- **Session 2-Portfolio Management**
  - Chapter 5 Modern Portfolio Theory（MPT) and the Capital Asset Pricing Model（CAPM)
  - Chapter 6 Multifactor Models of Risk-Adjusted Asset Returns
- **Session 3-Risk Management Failures**
  - Chapter 4 Credit Risk Transfer Mechanisms
  - Chapter 10 Anatomy of the Great Financial Crisis of 2007-2009
  - Chapter 9 Learning From Financial Disasters
- **Session 4-Code of Conduct**
  - Chapter11 GARP Code of Conduct

QUANTITATIVE ANALYSIS

Session 1-Probabilities

- Chapter 1 Fundamentals of Probability

Session 2-Statistics

- Chapter 2 Random Variables
- Chapter 3 Common Univariate Random Variables
- Chapter 4 Multivariate Random Variables
- Chapter 5 Sample Moments
- Chapter 6 Hypothesis Testing

Session 3-Linear Regression

- Chapter 7 Linear Regression
- Chapter 8 Regression with Multiple Explanatory Variables
- Chapter 9 Regression Diagnostics

Session 4-Time Series Analysis

- Chapter 10 Stationary Time Series
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- Chapter 12 Measuring Return, Volatility, and Correlation

Session 5-Simulation

- Chapter13 Simulation and Bootstrapping

FINANCIAL MARKETS AND PRODUCTS

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  - Chapter1 Banks
  - Chapter2 Insurance Companies and Pension Plans
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- **Session 2-Fundamental Concepts of Financial Markets and Products**
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  - Chapter5 Exchanges and OTC Markets
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- **Session 3-Forward and Futures**
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  - Chapter10 Pricing Financial Forwards and Futures
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- **Session 4-Swaps**
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- **Session 5-Options**
  - Chapter12 Options Markets
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- **Session 6-Fixed Income**
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VALUATION AND RISK MODELS

- **Session 1-Market Risk**
  - Chapter 1 Measures of Financial Risk
  - Chapter 2 Calculating and Applying VaR
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- **Session 2-Credit Risk**
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- **Session 3-Operational Risk**
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- **Session 4-Stress Testing**
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- **Session 5-Fixed Income Securities**
  - Chapter 9 Pricing Conventions, Discounting, and Arbitrage
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  - Chapter 12 Applying Duration, Convexity, and DV01
  - Chapter 13 Modeling Non-Parallel Term Structure Shifts and Hedging
- **Session 6-Options**
  - Chapter 14 Binomial Trees
  - Chapter 15 The Black-Scholes-Merton Model
  - Chapter 16 Option Sensitivity Measures: The 'Greeks'