Faculty Information

OTAKE, Toshitsugu

Specialization:

Accounting and Finance (AF)
Japanese Management (JM)

Research Area:

Finance, Commerce

Keywords:

Financial Risk Management, Credit Scoring, Risk Measure, Financial Inclusion

Seminar Topic:

Financial Risk Management and Statistical Models for Non-bank, Banks and Insurance Companies

Seminar Teaching Method:

The main process of risk management is risk identification, risk measurement, risk monitoring, and risk control. Especially, seminar students will learn how to measure risk throughout lectures, group study, presentations, and reading journal articles. When seminar students take Management Seminars I, II and III, you use MATLAB or any other statistical software to solve mathematical or statistical problems which are frequently used in financial risk management. Based on those teaching methods, seminar students have to identify, measure, monitor, and control risk for their own research topic. For Management Seminar I, seminar students identify risks for their research by reading journal articles. For Management Seminar II, seminar students measure and monitor risk through data analysis. For Management Seminar III, seminar students analyze risk control and write a Master's Thesis or Independent Final Report.

Possible Research Topics for Students:

Risk Management for Retail Finance, Statistical Modelling, Credit Scoring, and Financial Inclusion

Research Method:

Statistical or Mathematical Analysis, Data Analysis or Computational Analysis by SAS, SPSS, or MATLAB

Comments:

I strongly recommend reading the following book: Paul Sweeting (2011), Financial Enterprise Risk Management, Cambridge University Press

APU Researcher Database:

https://researcher.apu.ac.jp/apuhp/KgApp?resId=S001496&Language=2