Risk Management [FIN60143\_]

Modulkoordinator

Santoni, Alessandro

Studiengang

Bachelor of Science

Studienabschnitt

7th semester

Moduldauer

1 Semester

Pflicht- /Wahlpflichtmodul

Wahlpflicht

Credits:

6

Häufigkeit des Angebots

Jährlich

Sprache

Englisch

Workload: 150 h

Präsenz: 44 h Selbststudium: 106 h

Voraussetzungen für Markets, Incentives and Ethical ManagementFinancial Markets die Teilnahme

Kurzbeschreibung / Lerninhalte

Financial markets are becoming ever more complex. The persistent crisis of the global financial system results in an increased need for experts and leaders to manage financial risks in a professional way. Topics covered will include:

• Risk management objectives

• Bank capital, risk management and regulation

• Risk factors and risk mapping

• Market Risk

• Computing Value-at-Risk

• Credit Risk

• NPL, Coverage

• Liquidity definitions and dimensions

• Liquidity Risk in banking supervision

• Funding

• Leverage and Leverage Ratios

• Advanced risk measures

• Capital allocation

• Fraud and money laundering

• Lesson Learnt from past mistakes

• Case studies

HS-BSc-17 - Änderungen vorbehalten - 11 Stand (21/07/2020)

Qualifikationsziele / Lernergebnisse

Knowledge:

On successful completion of this module, students will have a thorough comprehension of the basic definitions, theories and concepts of risk management, i.e. they can:

• explain how to manage and hedge trading and banking book exposures,

• describe regulatory requirements,

• recognize risk management as a means of determining a bank’s

profitability. Skills:

On successful completion of this module, students will have the proven ability to apply risk measurement and risk management concepts for bank management purposes, i.e. they are able to:

• compute various risk measures,

• evaluate the impact of risk on prices for financial products and

services,

• draw up appropriate bank-wide risk management.

Competencies:

On successful completion of this module, students appreciate the importance of risk management in a financial institution and are capable of acting at the interface between risk managers and other bank departments.

Lernformen, Methodik Mix of short lectures with discussions in class. und Betreuung

Art der Prüfungsleistungen im Modul und Akkumulationspunkte

Type of Examination

Exam

Class Presentation

Duration or Length

120 minutes 120 minutes

Performance Points

90 30

Due date or date of exam

End of Semester

during the course

Literaturhinweise

A list will be provided before the start of the semester.

Key reference: https://www.bis.org/basel\_framework/index.htm?m=3%7C14%7C697 Case studies will be distributed.

Modulstruktur

In this module students will develop deep understanding of the most important dimensions of risk and learn about advanced concepts how to measure and manage different type of risk.

Verwendbarkeit für andere Module und Programme

Bachelor Thesis (BSc\_BT)All other modules of the thematic area FINANCE & BANKING.

14.05.2020

Letztes Freigabedatum