



# Exchange programme Vrije Universiteit Amsterdam

Vrije Universiteit Amsterdam - Exchange programme Vrije Universiteit Amsterdam - 2024-2025

## Exchange

Vrije Universiteit Amsterdam offers many English-taught courses in a variety of subjects, ranging from arts & culture and social sciences, neurosciences and computer science, to economics and business administration.

The International Office is responsible for course approval and course registration for exchange students. For details about course registration, requirements, credits, semesters and so on, please [visit the exchange programmes webpages](#).

# Risk Management in Banking

Course Code	E_MFRM_RMB
Credits	6
Period	P1
Course Level	300
Language Of Tuition	English
Faculty	School of Business and Economics
Course Coordinator	dr. G. Tumer-Alkan
Examiner	dr. G. Tumer-Alkan
Teaching Staff	dr. G. Tumer-Alkan
Teaching method(s)	Study Group, Lecture

## Course Objective

This course offers a comprehensive introduction to risk management, especially related to the banking sector. This course is structured in six parts, covering the fundamentals of banking and to what risk types they are exposed:

1. The working of banks and the different business models;
2. Different risk types: credit risk, market risk, and operational risk;
3. Different risk types: interest rate risk and liquidity risk;
4. Supervision and banking regulation;
5. Integrated Risk Management and stress testing;
6. Recovery

All six parts of the course are closely knitted to the learning goals of Quantitative skills, Academic skills, Bridging theory and practice. You will learn to think as a risk manager and will be challenged to have a holistic view.

Upon successful completion of the course, students can:

- Explain and analyze the working of banks and their business models;
- Outline and interpret regulation and the impact on banks;
- Explain, analyze, and evaluate the different risk types;
- Identify and apply different risk measure techniques;
- Create and discuss a view on integrated risk management.

## Course Content

You will learn the fundamentals of banking and the working of banks in the financial markets. What are the risks that banks must deal with? How can you identify, monitor, and report the different risk types? How are they aligned with each other, and finally, how can you manage these risks with all this knowledge? The course will cover balance sheet management and its impact on the business model. How can you optimize your balance sheet and develop a sustainable business model taking all the risks into account? In addition, you will be able to interpret banking regulations and have a good view of the supervisory authorities.

Upon completion, you will be challenged to have a holistic view of risk management and to participate in discussions regarding instability and uncertainty.

## Additional Information Teaching Methods

Interactive lectures and Tutorials

## Method of Assessment

Final written exam and assignments.

## Entry Requirements

There is no formal entry requirement for this minor except for VWO Mathematics A (or B).

## Literature

Richard Apostolik and Christopher Donohue (2015): Foundations of Financial Risk: An Overview of Financial Risk and Risk-based Financial Regulation, 2nd Edition, GARP (Global Association of Risk Professionals). ISBN: 978-1-119-09805-8.

Additional readings might be announced on Canvas.

## Additional Information Target Audience

The minor Risk is for students from all bachelor programmes (with some exceptions, see the entry requirements) who want to acquire familiarity with Risk Management and Financial Institutions.

## Recommended background knowledge

Finance I; Accounting I; A basic course in quantitative methods and/or statistics is strongly recommended.