



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](#).

New Developments in Risk Management

Course Code	E_MFRM_NDRM
Credits	6
Period	P2
Course Level	300
Language Of Tuition	English
Faculty	School of Business and Economics
Course Coordinator	prof. dr. M.R.C. van Oordt
Examiner	prof. dr. M.R.C. van Oordt
Teaching Staff	prof. dr. M.R.C. van Oordt
Teaching method(s)	Lecture, Study Group

Course Objective

New regulatory and technological developments cause many changes to risk management of financial institutions. How should risk managers deal with topics such as cryptocurrencies, climate risk and bank resolution?

This course offers a comprehensive introduction to new developments in risk management. The course is structured around various topics that cover important new developments and techniques that affect financial institutions and financial markets. National and international experts will be invited to explain how financial institutions deal with these new developments.

Upon successful completion of the course, you will be able to describe the opportunities and challenges related to new developments for financial institutions. You will learn to think as a risk manager for a wide variety of financial institutions.

Course Content

The course is structured around various topics. The selected topics vary from year to year depending on recent developments and availability of experts. Examples of topics are

1. Cryptocurrencies;
2. Compliance regulation;
3. Heavy-tailed distributions;
4. Operational resilience of fintechs;
5. Resolution of banks;
6. Climate risks and insurers.

Additional Information Teaching Methods

Lectures and tutorials

Method of Assessment

Final written exam and assignments.

Entry Requirements

This course is part of the minor Risk Management for Financial Institutions. The entry requirements for this minor apply. Students should have followed (a) Risk Management in Banking and (b) Risk Management in Financial Institutions (offered in period 1).

Literature

To be announced on canvas.

Additional Information Target Audience

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

Recommended background knowledge

Basic courses in quantitative methods and finance are recommended (e.g., Finance I, Accounting I, and a basic course in quantitative methods and/or statistics).