

5.0 credits	30.0 h	2q
-------------	--------	----

Teacher(s) :	Henrard Luc ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Main themes :	The course covers bank regulation regarding credit and market risk (Basle II) .Economic capital and business units performance are studies through concepts such as Loss Given Default, Expected Loss, Unexpected Loss and Value at Risk.
Aims :	Students should be able to accomplish a deep analysis of the assets and liabilities risks. From this analysis, based on specific risk measure, the level of economic capital needed for the bank is estimated. <i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i>
Content :	<p>The course is based on a real life cases study. It starts with Basle II banking regulation to estimate the level of capital required to cover the risks undertaken by the bank. The measure of the risks are based on an economic approach that uses concepts such as Expected Loss and Unexpected Loss for credit risk and Value at Risk for market risk.</p> <p>Content Banking regulation : Basle II Economic capital Credit risk : Loss Given Default, Expected Loss, Unexepected Loss Market risk: Value at Risk ALM risk (Asset Liability Management)</p> <p>Methods In-class activities - Interactive seminar - Project based learning</p> <p>At home activities - Readings to prepare the lecture - Paper work</p>
Other infos :	<p>Prerequisites (ideally in terms of competencies) Basic economics, financial markets and financial instruments, introduction to bank management</p> <p>Evaluation : Evaluation is based on student participation to the seminar and on their presentations of the case study. A final written report enters also in the evaluation.</p> <p>Support : Books and articles available at the library (either paper or electronic review). Slides that summarize lecture contents are available on i-campus.</p> <p>References : Provide during the class</p> <p>Internationalisation - international content (does the course tackle international issues related to the course content ?) - international case study</p> <p>Corporate features - case study - corporate guest</p> <p>Skills - presentation skills - team work</p>

<p>Cycle and year of study :</p>	<p><a href="#">&gt; Master [120] in Management</a>  <a href="#">&gt; Master 120 in Management</a>  <a href="#">&gt; Master 120 of arts in Business engineering</a>  <a href="#">&gt; Master [120] in Business Engineering</a></p>
<p>Faculty or entity in charge:</p>	<p>CLSM</p>