UCL Université catholique de Louvain

LLSMS2019

2015-2016

Bank management I

5.0 credits	30.0 h	2q

Teacher(s) :	Henrard Luc ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Prerequisites :	Portfolio theory, basic elements of statistics and probabilities
Main themes :	Two main themes are addressed in this course : how do Financial Institutions quantify and manage their risks 2) impact of the subprime crisis of 2008 on the risk appetite and the risk governance of the leading banks in the world
Aims :	Having regard to the LO of the programme X, this activity contributes to the development and acquisition of the following LO: -- 1. Corporate citizenship 1.1. 'Demonstrate independent reasoning, look critically ' 1.2.Decide and act by incorporating ethical and humanistic values ,' 1.3. Decide and act responsibly ' 2. Knowledge and reasoning 2.1. Master the core knowledge of each area of management. 2.2. Master highly specific knowledge ' 2.3. Articulate the acquired knowledge from different areas 2.4. Activate and apply the acquired knowledge ' 3. A scientific and systematif approach 3.1. Conduct a clear, structured, analytical reasoning ' 3.4. Perceptively synthesize 'demonstrating a certain conceptual distance ' 5. Work effectively in an international and multicultural environment 5.1.Understand the inner workings of an organization ' 5.2.Position ... the functioning of an organization, in its ...socio-economic dimensions' 6. Teamwork and leadership 6.1. Work in a team... 8. Communication and interpersonal skills 8.1. Express a clear and structured message' *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".*
Evaluation methods :	The examination process consists of 1) a written exam (75 % of the points) 2) workshops on hot topics related to the financial services industry (25 % of the points)
Teaching methods :	In-class activities - Lectures - Project based learning At home activities - Paper work
Content :	The course takes an economic approach of risk and performance . Measures such as Economic Capital, Expected Loss, Unexpected Loss ,Value at Risk, RARORAC, EVA are developed. Students will have to complete a few business cases related to risk management. Content definition of Risk Economic capital Risk adjusted return (RAROC, RORAC,RARORAC) a zoom Credit risk Securitization (MBS, ABS, CDO, CDO Squared)
Bibliography :	: and available on line SLIDES compulsory and available on line . BOOK : Risk Management in Banking -third edition - Joel Bessis (John Wiley and Sons,LTD) not compulsorySupports available on line are on ICAMPUS.

Other infos :	Prerequisites (ideally in terms of competiencies) Basic economics, financial markets and financial instruments Evaluation : Class participation and oral examination, in French or English Final evaluation is based on the paper work for 1/3 of the final note. 2/3 of the final note results from an written exam. Support : Books and articles available at the library (either paper or electronic review). Slides that summarize lecture contents are available on i-campus. References : Provide during the class Internationalisation - international content (does the course tackle international issues related to the course content ?) - international case study Corporate features - corporate guest Skills - team work
Faculty or entity in charge:	CLSM

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Management	GEST2M	5	-	
Master [120] in Business Engineering	INGM2M	5	-	
Master [120] in Business engineering	INGE2M	5	-	
Master [120] in Management	GESM2M	5	-	