UCLouvain

llsms2009

2021

Risk Management of Financial Institutions

5.00 crédits	30.0 h	Q2

Enseignants	Candelon Bertrand ;
Langue d'enseignement	Anglais
Lieu du cours	Louvain-la-Neuve
Préalables	• portfolio theory, • basic understanding of probability theories, • statistics, • financial markets and financial instruments.
Thèmes abordés	The two main themes addressed in this course are : 1. how do Financial Institutions quantify and manage their risks (through the concepts of Economic Capital, RARORAC and EVA with a special focus on Credit and Counterparty risks, ALM risk, Trading risk, Operational risk and Securitization) 2. the impact of the new banking regulations on the risk appetite, the business model and the governance of these Institutions.
Acquis d'apprentissage	**A la fin de cette unité d'enseignement, l'étudiant est capable de :** 1 **During their programme, students of the LSM Master's in management or Master's in Business engineering will have developed the following capabilities'** **KNOWLEDGE AND REASONING** 2.4 Activate and apply the acquired knowledge accordingly to solve a problem. **TEAMWORK AND LEADERSHIP** 6.1 Work in a team :Join in and collaborate with team members. Be open and take into consideration the different points of view and ways of thinking, manage differences and conflicts constructively, accept diversity. **COMMUNICATION AND INTERPERSONAL SKILLS** 8.1 Express a clear and structured message, both orally and in writing in their mother tongue, in English and ideally, in a third language, adapted to the audience and using context specific communication standards. **PERSONAL AND PROFESSIONAL DEVELOPMENT** 9.4 Quick study, lifelong learner : quickly and independently assimilate new information and skills needed to evolve in their professional environment, learn from successes and errors in the spirit of lifelong learning.
Modes d'évaluation des acquis des étudiants	**Lectures, QCM, assignments, projet**
Méthodes d'enseignement	Lectures, classes inversées, ateliers, interventions d'experts, travail hebdomadaire, projet final.
Contenu	Ce cours se propose de mieux comprendre les risques présents dans les institutions financières Il couvre les sujets suivants: - Les institutions financières et les échanges sur les marchés. - Le risque de marché. - La régulation bancaire et le rique de crédit - Les risques de liquidité, opérationnel et de modèles. - Le risque systèmique;
Ressources en ligne	Moodle et team.

Bibliographie	John C. Hull (2018) “Risk Management and Financial Institutions”, 5th edition. Roncalli, T. (2020), "Handbook ofFinancial Risk Management", Chapman Hall/CRC Financial Mathematics Series,which is available at http://thierry-roncalli.com/RiskManagement.html.
Faculté ou entité en charge:	CLSM

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Crédits	Prérequis	Acquis d'apprentissage
Master [120] en sciences de gestion	GEST2M	5		
Master [120] en sciences de gestion	GESM2M	5		