Université catholique de Louvain - Management of Banks and Financial Institutions - cours-2023-lecon2336

UCLouvain	lecon2336 2023	Management of Banks and Financial Institutions

5.00 crédits	30.0 h	Q2

Enseignants	Dessain Jean ;		
Langue d'enseignement	Anglais		
Lieu du cours	Namur		
Thèmes abordés	The main topics covered by the course are : - specificities of banking activity and a brief overview of banking regulation - analysis of the bank accounts (P&L and balance sheet) - interest rate risk management: gap analysis, duration, VaR, etc credit risk management - liquidity and capital risk management		
Acquis d'apprentissage	<ul> <li>A la fin de cette unité d'enseignement, l'étudiant est capable de :         <ul> <li>At the end of the course, the student should be able to grasp how bank managers ought to manage the profit and loss account of the bank they are running as well as a series of financial ratios taking into account regulatory and accountancy environment and the overall risk constraints typical to the financial world. The latter are essen-tially credit-, interest rate- and liquidity risks. The course does not examine operational risk.</li> </ul> </li> </ul>		
Contenu	The course will first examine the history and specificities of the banking activity. Some elements of -mainly international- regulation will also be examined. The next part of the course will be devoted to the study of a commercial banking balance sheet and P&L ac-count. Credit margin, net interest income and leverage ratio will be studied in depth. The different risks faced by a bank will be thereafter examined in details: i.e., credit-, liquidity and interest rate risk. Examples and case studies will be used to illustrate the lectures and to show how to use tools of risk manage-ment (duration, VaR, Credit at Risk, simulations ,etc.)		
Autres infos	Political Economy, microeconomics and macroeconomics Written exam Lectures notes Course taught at UNamur.		
Faculté ou entité en charge:	ECON		

Programmes / formations proposant cette unité d'enseignement (UE)							
Intitulé du programme	Sigle	Crédits	Prérequis	Acquis d'apprentissage			
Master [60] en sciences économiques, orientation générale	ECON2M1	5		٩			
Master [120] en sciences économiques, orientation générale	ECON2M	5		٩			