

Economics Finance and Insurance (LM16)

(Lecce - Università degli Studi)

Teaching RISK MANAGEMENT

GenCod A004418

Owner professor VINCENZO GENTILE

Teaching in italian RISK MANAGEMENT **Course year** 1
(IN INGLESE)

Teaching RISK MANAGEMENT

Language ENGLISH

SSD code SECS-P/11

Curriculum PERCORSO COMUNE

Reference course Economics Finance and Insurance

Course type Laurea Magistrale

Location Lecce

Credits 6.0

Semester Second Semester

Teaching hours Front activity hours: 48.0

Exam type Oral

For enrolled in 2021/2022

Assessment Final grade

Taught in 2021/2022

Course timetable

<https://easyroom.unisalento.it/Orario>

BRIEF COURSE DESCRIPTION

The course is related to the measurement and management of risks involved in Financial intermediaries' activities.

REQUIREMENTS

Economia degli intermediari finanziari - Economia e gestione della banca - Economia del mercato mobiliare

COURSE AIMS

1. Understand the meaning of risk. 2. Understand the role and purpose of risk management. 3. Understand the core elements of the risk management process. 4. Understand the different categories of risk. 5. Understand current trends in risk management. 6. Understand the position of insurance within risk management. 7. Understand the key risk management lessons learnt from major loss events.

TEACHING METHODOLOGY

Lectures, Research groupworks, Class discussions.

Teaching methods may vary as a result of social distancing measures arising from the emergency Covid-19

ASSESSMENT TYPE

Oral exam

The exams will be held in oral form (with the possibility of short exercises and multiple choice questions) on line via windows teams platform according to the instructions provided by DR 197/2020. Further information if necessary will be sent by e-mail to exam's participants.

The student who is disabled, and or DSA, which intends to make use of an individualized intervention for the conduct of the examination should contact the Disability Integration Office of University of Salento at paola.martino@unisalento.it

FULL SYLLABUS

Introduction to the course
Definition of Risk
Financial institutions specialness
Depository institutions
Insurance companies
Types of risk
IR Risk. The Repricing model
IR Risk. The Duration model
Managing IRR using off balance sheet instruments
Managing IRR using loan sales and securitisation
Market risk
Individual loan risk
Loan portfolio and concentration risk
Liquidity risk
Liability and liquidity management
Off-balance-sheet activities 1
Off-balance-sheet activities 2
Technology and other operational risks
Capital management and adequacy

REFERENCE TEXT BOOKS

Anthony Saunders, Marcia Millon Cornett - Financial Institutions Management. A Risk Management Approach - McGraw-Hill
McGraw Hill
Chapters: 1,2,3,7,8,9,10,11,12,13,14,15,16,17,18,20,23,24,25,26,27.
Chapters are the same for non-attending students.