Economics Finance and Insurance (LM16)

(Lecce - Università degli Studi)

Teaching RISK MANAGEMENT

GenCod A004418

Owner professor VINCENZO GENTILE

Teaching in italian RISK MANAGEMENT (IN INGLESE)

Course year 1

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 mesurement 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 intruments Managing IRR using loan sales and securitisation Market risk Individual loan risk Loan portofolio and concentration risk Liquidity risk Liability and liquidity mangement 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.