




5.0 credits	30.0 h	2q
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Teacher(s) :	Henrard Luc ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Prerequisites :	Portfolio theory, basic elements of statistics and probabilities, basic knowledge of bank management
Main themes :	The course covers bank regulation regarding credit, market and operational risks (Basel 2 and 3, Dodd Frank) . Special focus also on ALM
Aims :	<p>Having regard to the LO of the programme X, this activity contributes to the development and acquisition of the following LO:</p> <p>-- 1. Corporate citizenship</p> <p>1.1. 'Demonstrate independent reasoning, look critically '</p> <p>1.2. 'Decide and act by incorporating ethical and humanistic values ,'</p> <p>1.3. 'Decide and act responsibly '</p> <p>2. Knowledge and reasoning</p> <p>2.1. 'Master the core knowledge of each area of management.'</p> <p>2.2. 'Master highly specific knowledge '</p> <p>2.3. 'Articulate the acquired knowledge from different areas</p> <p>2.4. 'Activate and apply the acquired knowledge '</p> <p>3. A scientific and systematif approach</p> <p>3.1. 'Conduct a clear, structured, analytical reasoning '</p> <p>3.2. 'Collect, select and analyze relevant information '</p> <p>3.4. 'Perceptively synthesize 'demonstrating a certain conceptual distance '</p> <p>5. Work effectively in an international and multicultural environment</p> <p>5.1. 'Understand the inner workings of an organization '</p> <p>5.2. 'Position ... the functioning of an organization, in its ...socio-economic dimensions'</p> <p>6. Teamwork and leadership</p> <p>6.1. 'Work in a team...</p> <p>8. Communication and interpersonal skills</p> <p>8.1. 'Express a clear and structured message'</p> <p>8.2. 'Interact and discuss effectively '</p> <p><i>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".</i></p>
Evaluation methods :	75 % of the points through a written exam and 25 % of the points through workshops related to risk management topics
Teaching methods :	<p>In-class activities</p> <ul style="list-style-type: none"> - Interactive seminar - Project based learning <p>At home activities</p> <ul style="list-style-type: none"> - Readings to prepare the lecture - Paper work
Content :	<p>The course analyses the impact of the new regulations of the bank business models</p> <p>Content</p> <p>Banking regulation : Basle II, III, Dodd Frank</p> <p>Market risk: trading, liquidity</p> <p>ALM risk (Asset Liability Management)</p> <p>Operational Risk (as defined by Basel 2)</p>
Bibliography :	: and available on line SLIDES compulsory and available on line . BOOK : Risk Management and Financial Institutions-second edition- John C.Hull (Pearson Edition) not compulsory Supports available on line are on ICAMPUS.
Other infos :	<p>case studies</p> <p>corporate guests</p>
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 Business Engineering	INGM2M	5	-	
Master [120] in Business engineering	INGE2M	5	-	
Master [120] in Management	GESM2M	5	-	
Master [120] in Management	GEST2M	5	-	