UCLouvain

bgerf2111

2025

Credit Risk Management

The version you're consulting is not final. This course description may change. The final version will be published on 1st June.

6.00 credits	30.0 h	Q2

This learning unit is not open to incoming exchange students!

Language :	French
Place of the course	Bruxelles Saint-Louis
Learning outcomes	**At the end of this learning unit, the student is able to :** To enable students to understand best practices, challenges and trends in credit portfolio and balance-sheet management in various types of financial institutions within the European regulatory environment
Evaluation methods	Written examination (2h) in French or English, on the main concepts and practices presented during the courses; sessions in June and in September.
Teaching methods	Physical and on-line teaching, multiple practical examples
Content	- Introduction to the course - Default risk - Estimating default probabilities - Default prediction - Commercial credit risk management - Credit derivatives, CVA and DVA - Credit risk regulation
Bibliography	Pas de bibliographie recommandée
Faculty or entity in charge	ESPB

Programmes containing this learning unit (UE)

Program title	Acronym	Credits	Prerequisite	Learning outcomes
Advanced Master in Financial Risk Management (shift schedule)	GRFB2MC	6		🔍
Attestation de réussite : accession au niveau A pour les fonctionnaires fédéraux	ACNA7FC	6		🔍