Universität Zürich[UZH]

Finance Weiterbildung

Universität Zürich
Finance Weiterbildung
Plattenstrasse 30
CH-8032 Zürich

Telefon +41 44 634 40 57
weiterbildung@bf.uzh.ch
www.finance-weiterbildung.uzh.ch

Syllabus Risk Management Practices

Day	Topics
Day 1	Credit Risk I: Credit Ratings and Bank Rating Models, Pricing, Basel I - IV
Day 2	Credit Risk II: Credit Risk Measurement, Credit Portfolio Modelling Market Risk: Greeks, Value-at-Risk, Monte Carlo Simulation, Expected Shortfall
Day 3	Operational Risk: Frameworks, Operational Risk Process Models, Operational VaR
Day 4	Liquidity Risk: Regulation, Modelling Cash-Flows, Stress Testing & Contingency Plan Stress Testing: Single Risk & Interaction Models, Stress Testing on Entity Level and on Macro Level
Day 5	Regulatory Aspects: Capital and Leverage Ratio, Liquidity Coverage Ratio & Net Stable Funding Ratio, Too Big to Fail
Day 6	Real Options and Sustainable Finance: Weakness of NPV-Approach, Environmental Finance Basel II, Basel III, updates from FINMA