Risk measurement and risk valuation: Concepts and applications for banks

• Modulinhalt

The course augments the usual consideration of symmetric risk metrics by introducing metrics for downside risks and the concept of risk as a capital requirement. The focus for applications in banks lies in the treatment of risks with regard of supervisory regulations.

• Kompetenzbeschreibung

After completing the course the students are able

1. to judge the appropriateness and problems of asymmetric risk measures,
2. to address essential risks in banks and to understand their handling by supervisory regulations as well as
3. to realize the concept of risk as a capital requirement being the systematic base for these aspects in the banking sector.

Sommer 2021