



# UNIVERSITÀ DI PISA

## RISK MANAGEMENT IN FINANCIAL INSTITUTIONS

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**PAOLA FERRETTI**

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|-----------------|--------------------------------------------------|
| Anno accademico | 2019/20                                          |
| CdS             | BANCA, FINANZA AZIENDALE E<br>MERCATI FINANZIARI |
| Codice          | 523PP                                            |
| CFU             | 3                                                |

|                                              |           |         |     |                                     |
|----------------------------------------------|-----------|---------|-----|-------------------------------------|
| Moduli                                       | Settore/i | Tipo    | Ore | Docente/i                           |
| RISK MANAGEMENT IN<br>FINANCIAL INSTITUTIONS | SECS-P/08 | LEZIONI | 21  | FABIANO COLOMBINI<br>PAOLA FERRETTI |

### Obiettivi di apprendimento

#### *Conoscenze*

Students will learn the basics on banking risk management and capital adequacy

#### *Modalità di verifica delle conoscenze*

Skills will be assessed through interaction professors-students

#### *Capacità*

Students will know the main issues of risk and capital management in banks

#### *Modalità di verifica delle capacità*

Students shall discuss about some topics during the lectures

#### *Comportamenti*

Students shall obtain increased awareness about opportunities and weaknesses related to banking risk and capital management, also considering the recent financial crisis

#### *Modalità di verifica dei comportamenti*

absent

#### *Prerequisiti (conoscenze iniziali)*

Students should be familiar with basic knowledge of banking

#### *Programma (contenuti dell'insegnamento)*

- Banking risk management
- Capital adequacy and Banking regulation (from Basel 1 to Basel 4)

#### *Bibliografia e materiale didattico*

- F. Colombini (eds), Raising capital or improving risk management and efficiency? key issues in the evolution of regulation and supervision in European banks, Palgrave, UK, 2018
- P. Ferretti, New perspectives on the bank-firm relationship. Lending, Management and the impact of Basel III, Palgrave Macmillan, UK, 2016

#### *Modalità d'esame*

Written examination

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