



UNIVERSITÀ DI PISA

RISK MANAGEMENT IN FINANCIAL INSTITUTIONS

PAOLA FERRETTI

Anno accademico	2019/20
CdS	BANCA, FINANZA AZIENDALE E MERCATI FINANZIARI
Codice	523PP
CFU	3

Moduli	Settore/i	Tipo	Ore	Docente/i
RISK MANAGEMENT IN FINANCIAL INSTITUTIONS	SECS-P/08	LEZIONI	21	FABIANO COLOMBINI 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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