Course Syllabus

Code - Course Title	**İKT584 - Risk Management and Capital Adequacy in Banking**
Course Type	II. SEMESTER
Laboratory + Practice	3+0
ECTS	**6.0**
Language of Instruction	Türkçe
Course Type	Elective Courses
Course Instructor(s)	PROF. DR. HASAN MURAT ERTUĞRUL

Mode of Delivery	Distance learning methods.
Prerequisites	N / A
Courses Recomended	N / A
Recommended Resources	• Banka İktisadı ve İşletmeciliği, Editörler: N.O. Altay, C.C.Küçüközmen; M. Ural, E. Demireli, Detay Yayıncılık 2014 • Para İktisadı Teori ve Politika, Editör: N. O. Altay, Palme Yayıncılık, 2014.• Risk Yönetimi, K.E. Bolgün, B. Akçay, SCALA Yayıncılık, 2009
Work Placement	N / A

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Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 1		The Global Financial Crisis	
Week - 2		Financial Risk Management	
Week - 3		Market Risk	
Week - 4		Credit Risk	
Week - 5		Operational Risk & Liquidity Risk	
Week - 6		Data: Collection, Classification, Analysis and Visualisation	
Week - 7		Sensitivity Analysis	
Week - 8		Volatility and Volatility Forecasting	
Week - 9		Bank Capital and Basel Regulations	
Week - 10		Basel-I and its Evolving Process (Applied)	
Week - 11		Value-at-Risk (VaR) and Calculation of Capital Adequacy	
Week - 12		Stress Testing	
Week - 13		Scenario Analysis	

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Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 14		Case Studies in Risk Management	

Learning Outcomes

#	Learning Outcome
1	Will be able to identify the financial risks by quantifying them via relevant risk models
2	Having able to use relevant statistical and econometric software packages to make necessary inference and interpretation based on the results
3	Will be able to use graphical representation of complex relationships through comprehensive data analysis and data visualisation techniques
4	Will be able to identify and analyse a bank’s balance sheet (and banking book and trading book) via risk modelling to spot the vulnerabilities and to propose necessary measures to be taken

Sustainable Development Goals

No content has been provided.

Course Theme

No content has been provided.

AKTS Workload

Activity	Duration (Hour)	Count	Workload
Teorik Derse Katılım	0	0	0
Sınıf Dışı Çalışma (Ön Hazırlık & Pekiştirme Amaçlı)	0	0	0
Ödevler	0	0	0
Proje - Rapor - Sunum Hazırlama	0	0	0
Ara Sınav Hazırlığı (sınav süresi dahil)	0	0	0
Final Sınavı Hazırlığı (sınav süresi dahil)	0	0	0
Uygulama (Laboratuvar, Müzik/Enstrüman Uygulaması, Atölye/Saha Çalışması vb.)	0	0	0
Staj Uygulaması	0	0	0
		Calculated ECTS	**0**

Assessment Method and Passing Requirements

No content has been provided.