



# AI1141 Credit Risk Assessment

## 7.5 credits

### Kreditbedömning

This is a translation of the Swedish, legally binding, course syllabus.

If the course is discontinued, students may request to be examined during the following two academic years

### Establishment

Course syllabus for AI1141 valid from Spring 2009

### Grading scale

A, B, C, D, E, FX, F

### Education cycle

First cycle

### Main field of study

Technology

### Specific prerequisites

Investment Analysis & Capital markets

### Language of instruction

The language of instruction is specified in the course offering information in the course catalogue.

## Intended learning outcomes

After the course the student should be able to

- Explain fundamental concepts and models in credit risk assessment and risk evaluation
- Analyze credit risks for businesses in different industries
- Make evaluations according to appropriate ethical standards

## Course contents

- Theories regarding credit risk assessments and risk management
- Laws and regulations regarding financial supervision applicable to the extension of credits in financial institutions
- Theories regarding evaluation of business firms
- Practical analysis of real cases – credit risk assessments of actual business firms, including real estate businesses

## Course literature

To be determined, will be announced.

- Compendium with articles regarding credit risk assessment
- Berggren, B., Eriksson, K. & Silver, L., 2007, “Credit risk assessment in theory and practice”

## Examination

- INL1 - Assignment, 3.0 credits, grading scale: P, F
- TEN1 - Examination, 4.5 credits, grading scale: A, B, C, D, E, FX, F

Based on recommendation from KTH's coordinator for disabilities, the examiner will decide how to adapt an examination for students with documented disability.

The examiner may apply another examination format when re-examining individual students.

## Other requirements for final grade

Requirements for final grade

Written exam TEN1; 4,5 hp, A-F and passed course paper INL1; 3 hp, P/F

## Ethical approach

- All members of a group are responsible for the group's work.
- In any assessment, every student shall honestly disclose any help received and sources used.
- In an oral assessment, every student shall be able to present and answer questions about the entire assignment and solution.