



AI1141 Credit Risk Assessment

7.5 credits

Kreditbedömning

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

Establishment

Course syllabus for AI1141 valid from Spring 2020

Grading scale

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

Education cycle

First cycle

Main field of study

Technology

Specific prerequisites

Financial reporting and analysis (AI1142) or equivalent course.

Language of instruction

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

Intended learning outcomes

After completing this course, participants should be able to:

- Identify credit risk assessment factors.
- Describe actors in credit markets.
- Explain credit assessment and how credit markets work.

Course contents

The course covers how financial companies handle credit risks and how credit markets work.

The course also covers that credit risk assessment is the way in which financial companies analyse risk.

The course describes and explains which types of information is used for credit risk assessment, and how information can be accessed.

The course explains the importance of credit culture and the psychology of credit assessment.

The course describes credit risk assessment and the application of qualitative and quantitative credit risk models.

The course identifies differences in credit risk evaluation of consumers, real estate companies, small and medium sized and large companies.

The course describes the importance of sustainability and environment in credit risk evaluation and in credit markets.

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.

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

Other requirements for final grade

Course grades A-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.