



# ME294U Enterprise Risk Management in Financial Industry/Commissioned Course/ 7.5 credits

Riskhantering i bank- och försäkring/Uppdragsutbildning/

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 ME294U valid from Spring 2012

## Grading scale

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

## Education cycle

Second cycle

## Main field of study

Industrial Management

## Language of instruction

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

## Intended learning outcomes

The goal of this course is to give practical knowledge about risk management in banks and insurance companies. Risk management is seen as an interaction between the application of mathematical models and soft factors such as risk culture, administrative processes, controls, monitoring and more. This in a world strictly controlled by regulations such as Basel III and Solvency II, the board and shareholders' demands and more. After completing the course you should be able to:

1. Understand and describe what enterprise risk management mean in general and in individual risk areas of market risk, credit risk, liquidity risk and operational risk.
2. Understanding the reasons for and objectives of the regulatory Basel II & "III" and Solvency II and the impact of these regulations.
3. Apply the theoretical concepts in case studies.

## Course contents

### Specific prerequisites

SF2974 Portfolio theory and Risk Management and SF2980 Risk Managment or equivalent.

## Examination

- SEM1 - Seminars, 3.5 credits, grading scale: P, F
- TEN1 - Examination, 4.0 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.

## 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.