Seminar on Stress Testing Banks (STB)

L–1 Introduction to Stress Tests: Concept, Perimeter, Components, and Limitations
L–2 Types of Stress Tests: Regulatory, Economic Capital and Market-based
L–3 Stress Tests in FSAPs
L–4 Scenario Selection
L–5 What Really Drives Stress Test Results
   P-1 Practical Session: Solvency Stress Testing under Basel I and Basel II/III
   P-2 Practical Session: Case Study on Banking Sector Stress Testing (1/2)
L–6 Risk Factors: Interest Rate, Funding and Sovereign Risks
   P-3 Practical Session: Risk Factors: Satellite Models for Credit Risk
L–7 Designing and Performing Bottom-up Stress Tests
L–8 Liquidity Stress Testing: Data Requirements
L–9 Scenario Design and Calibration
   P-4 Practical Session: Overcoming the Challenges of Implementation
   P-5 Practical Session: Results: Reporting, Interpretation, and Supervisory Implications
L–10 Interaction of Solvency and Liquidity Risks
   P-6 Practical Session: Case Study on Banking Sector Stress Testing (2/2)
O–1 Q & A Session

Legend: L - Lecture,   P - Practical Session, O - Panel Discussion