

Course on Financial Stability, Systemic Risk and Macro-Prudential Policy (FSMP)

- L-1 Causes and Stages of the Financial Crises, Overview of Macro-financial Risk Analysis, and Systemic Risk Monitoring**
- L-2 Macro-Prudential Policy Framework**
- L-3 Financial Sector Surveillance**
- L-4 Macro-Prudential Policy Framework**
- L-5 Macro-Prudential Policy Framework**
- C-1 Macro-Prudential Policy Case Studies**
- L-6 Extracting Information from Market Prices; Systemic Risk Monitoring**
- L-7 Risk-Adjusted Balance Sheets and Contingent Claims Analysis (CCA) for Risk Analysis with Applications**
- C-2 Participant's Experience on Use of Macro Prudential Tools**
- L-8 Incentive Robust Regulations for Dealing with Systemic Risks**
- L-9 Overview of Stress Testing; Systemic Risk Analysis**
- L-10 Outlook for Asian Banks and Corporates; China's Banking System and Shadow Banking**
- C-3 Case Studies: Systemic Risk Spillovers between Financial Sector and Sovereign, Modeling International Spillovers; Incorporating Financial Sector into Monetary Policy Models**
- O-1 Breakout Session: Preparation for Presentations: Participant's Experiences on Macro Prudential Tools**
- O-2 Breakout Session: Preparation for Presentations: Participant's Experiences on Macro Prudential Tools (continued)**
- O-3 Presentations on Implementing Macro Prudential Frameworks: Designing Tools, Institutional Design, Coordination Issues, and Communication Strategies**
- O-4 Presentation by Selected Participants**

Legend: L - Lecture, C - Case study, O - Presentation