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