

Curso Académico: (2018 / 2019)

Fecha de revisión: 10-04-2018

Departamento asignado a la asignatura: Departamento de Economía de la Empresa

Coordinador/a: SAMARTIN SAENZ, MARGARITA

Tipo: Optativa Créditos ECTS : 5.0

Curso : 2 Cuatrimestre : 2

REQUISITOS (ASIGNATURAS O MATERIAS CUYO CONOCIMIENTO SE PRESUPONE)

Financial Economics, Microeconomics, Corporate Finance I & II

OBJETIVOS

The objective of this course is to study the microeconomics of banking theory. To achieve this objective, the student should acquire a series of knowledge and skills.

With respect to the series of knowledge, at the end of the course the student should be able to:

- ¿ Understand the role that financial intermediaries play in the economy
- ¿ Understand the vulnerability of financial intermediaries to bank runs
- ¿ Analyze the challenges of bank regulation
- ¿ Be aware of the main risks faced by banks

With respect to skills, at the end of the course the student should be able to:

- ¿ Understand the foundations of the economics of banking and be able to apply to any context they encounter in their profession
- ¿ Estimate the different banking risks from a bank balance sheet
- ¿ Obtain information about prices or other relevant parameters for intermediaries or markets

DESCRIPCIÓN DE CONTENIDOS: PROGRAMA**PROGRAM**

- 1 Introduction: Why do financial intermediaries exist?
- 2 Intermediation and Crises
- 3 Systemic Risk and Contagion
- 4 Bank Regulation
- 5 Credit Rationing
- 6 Competition and Bank Risk
- 7 Capital Requirements

ACTIVIDADES FORMATIVAS, METODOLOGÍA A UTILIZAR Y RÉGIMEN DE TUTORÍAS

The teaching method includes:

Each topic or sub topic is presented by the professor in a theory session. After the theory session the students have to study the materials, do complementary readings and work on the relevant problem sets.

The course material for each topic (slides that will be used in theory sessions and problem sets to be solved in practice sessions) is provided in advance through the intranet in Aula Global 2.

Each teacher has scheduled weekly office hours that the students can use to obtain extra help.

SISTEMA DE EVALUACIÓN

Final Exam: 80%

Exercises and papers: 20%

