

CRONOGRAMA BANKING

1ST WEEK

- FIRST DAY 1.1. The chain of flows in a financial system/1.2. Microeconomic foundations of financial intermediation
- SECOND DAY Exercises on Adverse Selection and Moral Hazard

2ND WEEK

- FIRST DAY 1.3. Financial disintermediation: Technological change and financial innovation / 1.4 Financial institutions: concept and classification/2.1 Bank liabilities: concept and classification
- SECOND DAY Practical case on the Financial System

3RD WEEK

- FIRST DAY 2.2 The nature and economic incentives of the demand deposit contract
- SECOND DAY Analysis of the balance sheet and income statement of a financial institution

4TH WEEK

- FIRST DAY 2.3. Deposit insurance
- SECOND DAY Practical case 2 (the demand deposit contract)

5TH WEEK

- FIRST DAY 3.1 Bank runs: theory and empirical evidence/3.2 Pure panic runs models (Diamond- Dybvig)
- SECOND DAY DD Exercises I

6TH WEEK

- FIRST DAY 4.1 The need for bank regulation/4.2 Objectives of bank regulation
- SECOND DAY DD Exercises II

7TH WEEK

- FIRST DAY 4.3 Capital requirements/4.4 Evolution of bank regulation in the US and Europe and Problems
- SECOND DAY Practical case on Capital requirements

8TH WEEK

- FIRST DAY Partial Exam
- SECOND DAY 5.1. Bank assets: concept and classification/ 5.2 Concept of credit risk

9TH WEEK

- FIRST DAY 5.3 Factors considered in credit risk analysis
- SECOND DAY Exercises on Credit Risk I

10TH WEEK

- FIRST DAY 5.4 Long term bank-borrower relationships/5.5 Credit Rationing
- SECOND DAY Exercises on Credit Risk II

11TH WEEK

FIRST DAY 6.1 What is interest rate risk? /6.2. Measuring interest rate risk with gap analysis

SECOND DAY Exercises on Gap Analysis

12TH WEEK

FIRST DAY Group presentations

SECOND DAY Group presentations

13TH WEEK

FIRST DAY 6.3 Measuring interest rate risk with duration

SECOND DAY Exercises on Duration Analysis

14TH WEEK

FIRST DAY Liquidity Risk

SECOND DAY Review Exercises

with bank regulation