

Online Training

Comprehensive Stress Testing in Financial Services

COURSE DESCRIPTION

Stress Testing involves testing a model or a system under extreme or unfavourable situations, circumstances that fall outside normal events, to assess the impact on results and returns. This course aims to provide an overview on the main guidelines and methodology for financial institutions to conduct stress-testing and scenario analysis.

COURSE CONTENTS

Sector-Wide Prudential Stress Tests

- Design principles, interpretation and lessons for internal stress scenario development and calibration.

BCBS Guidance on Internal Stress Testing Programs

- ICAAP, ILAAP, Credit Correlation Effects. Interactions with BCBS and IFRS Impairment Guidelines.

Running a Multidimensional Stress Test and Macro Hedge on a FI Balance Sheet:

- demo cases in the ALMPRO scenario engine.

METHODOLOGY

The training will be a combination of trainee centric teaching and active (participatory) learning, and based on Risk management international best practices as well as European Central Bank (ECB) guidelines in stress-testing

DELIVERY PLATFORM:

Online via Zoom

DATE AND TIME

11th January 2021, 9-11am (Central African Time)

TARGET GROUP

- Junior, mid-level and senior employees working in Risk, Credit and Strategic management departments.

PREREQUISITE

- Participants should have intermediate financial knowledge and basic risk management knowledge.