

MÁSTER	Master Universitario en Instituciones y Mercados Financieros	
ASIGNATURA	International Bank Management	
CARÁCTER	Optativa	
Nº de ECTS	3	
Nº de horas docentes:	22.5h	
<ul style="list-style-type: none"> – sesiones magistrales – puesta en común de casos prácticos – presentaciones de alumnos y desarrollo de simulaciones 		
Nº de horas actividades académicas dirigidas:	52.5h	
Profesores coordinadores de la asignatura:		
Curso académico:	2018/2019	
Cuatrimestre:	2º	

1.- DESCRIPCIÓN GENERAL DE LA ASIGNATURA Y OBJETIVOS DE DOCENCIA:

The International Bank Management course provides students with the basic concepts of international banks management, main risks faced by banks, bank regulation and understanding of the recent banking crisis.

The course includes an introduction to the main current business models, based on the existing regulatory environments. Students will gain knowledge of the main risks based by banks and how risks have evolved over time. The course also includes the funding strategies of banks and how they manage liquidity risk, and the causes and solutions for bank runs. It will also provide knowledge of credit risk and how to manage it, study of credit risk models from a practical point of view and the main regulation that affect international banks, specially regulation of capital. The course finalizes with the study of a new form of risk in global banks, systemic risk, and the understanding of the recent crisis and solutions provided from international regulation and supervision .

The professor will provide materials and/or presentation in advance with time enough for students to review it. At class, the professor will make the presentation on the subject of the day and will invite students to participate with questions and debate. Professor will provide with actual articles, reports and other materials relevant for the course. In addition, students will have to do some homework, individually and in teams, and later present to the rest of the class.

The students will also discuss in class articles from newspapers such as the Financial Times, Wall Street Journal and magazines such as The Economist. They will also be given academic papers on relevant topics of the subject that will be commented in class.

2.- FORMA DE EVALUACIÓN PREVISTA:

Participación y asistencia	10%
Actividades Académicas dirigidas	30%, that includes homework, read papers, case studies, presentations (individual and in teams)
Prueba objetiva final (convocatoria ordinaria)	60%
Restricciones	Students must pass the final objective test, in order to be able to calculate the weighted sum for the final qualification. Scores

	below 5 will mean that the student has failed the exam.
Prueba objetiva final (convocatoria extraordinaria)	70% Marks of academic activities (homework, presentations,...) obtained in regular assessment will be applicable to the supplemental evaluation with the same weight (30%). Attendance will not be considered in supplemental evaluation.

PROGRAMA DETALLADO		
Nº de sesión	Detalle del contenido docente:	Lecturas recomendadas y referencias bibliográficas
1	Introduction to International Banking. Banks assets, liabilities and financial statements	Notes and Slides Chapter 1
2	Types of Banks. Retail Banking	Notes and Slides Chapter 2
3	An overview of international banks' risks	Notes and Slides Chapter 3
4	Liquidity risk and liquidity management	Notes and Slides Chapter 4
5	Case study: Bank runs	
6	Loans and Credit risk	Notes and Slides Chapter 5
7	Case Study: Models of credit risk applied to individual-loan data	
8	Regulation for International Banks	Notes and Slides Chapter 6
9	Capital Management: Basel Accords	Notes and Slides Chapter 7
10	Case Study: Stress tests before and during crisis	
11	Systemic Risk and macroprudential regulation	Notes and Slides Chapter 8
12	Case Study: Measurement of Systemic Risk	
13	The Great Depression: Origin, failures and consequences for the banking sector	Notes and Slides Chapter 9
14	Case Study: Spanish financial crisis	
15	Financial innovation, shadow banking, Fintech and future challenges for international banks	Notes and Slides Chapter 10

INFORMACION ADICIONAL	
Bibliografía básica	Saunders, A., Cornett, M. "Financial Institutions Management: A Risk Management Approach" McGraw-Hill, 8 th Edition
Bibliografía Complementaria	-Mishkin, F. "The Economics of Money, Banking, and Financial Markets", Pearson, 11th Edition -Freixas, X., Laeven, L., Peydró, J.L "Systemic Risk, crises, and macroprudential regulation" MIT Press Books, 1 st Edition
Presentación de actividades académicas dirigidas	
Localización del profesor	alfredo.martin@cunef.edu