



TRAINING COURSE

INTRODUCTION TO RISK MANAGEMENT AND THE ECONOMICS OF BANKING

Organised by: The Florence School of Banking and Finance

Course Instructor: Gianni De Nicolò | International Monetary Fund

Seminar Room A

Villa La Fonte, Via delle Fontanelle, 18 - San Domenico di Fiesole

30 MARCH - 1 APRIL 2016

■ PROGRAMME

30 MARCH

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| 13.20 - 13.30 | Welcome by Brigid Laffan Director Robert Schuman Centre for Advanced Studies |
| 13.30 - 13.40 | Presentation of the school by Annika Zorn Programme Manager Florence School of Banking and Finance |
| 13.40 - 15.10 | Session 1: Bank Risks and Financial Stability |
| 15.10 - 15.40 | <i>Coffee Break</i> |
| 15.40 - 17.40 | Session 2: Taxonomy and Measurement of Bank Risks |
| 18.00 - 18.30 | <i>Cocktail at the Course Venue</i> |

31 MARCH

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| 09.30 - 10.50 | Session 3: Market and Credit Risks |
| 10.50 - 11.10 | <i>Coffee Break</i> |
| 11.10 - 12.30 | Session 4: Non-performing Loans and Provisioning |
| 12.30 - 14.30 | <i>Lunch Break</i> |
| 14.30 - 16.30 | Session 5: Bank Stress Testing |

17.00 - 19.00 *Tour on the Historic Origins of Banking and Finance in Florence*

1 APRIL

09.30 - 10.50 Session 6: Capital Regulation

10.50 - 11.10 *Coffee Break*

11.10 - 12.30 Session 7: Liquidity Regulation

12.30 - 14.30 *Lunch Break*

14.30 - 16.30 Session 8: Bank Regulation in a Macro-prudential Perspective