



Course and Examination Fact Sheet: Autumn Semester 2017

9,196: Commercial Banking

ECTS credits: 2

Overview examination/s

(binding regulations see below)

Decentral - Written examination (100%, 60 mins.)

Attached courses

Timetable -- Language -- Lecturer

[9,196,1.00 Commercial Banking](#) -- Englisch -- [Westerfeld Simone](#)

Course information

Course prerequisites

There are no specific requirements for the course. A basic understanding of financial intermediation and according markets is, however, helpful to follow the course.

The course is recommended for MBF-students in their first or third semester of the program.

Course content

This lecture deals with commercial banking and aligned management challenges, whereby we are emphasizing current developments in credit risk management and credit portfolio management in particular. The focus lies on understanding the credit business of a commercial bank and its interaction with regulators, clients and markets. Furthermore, we cover the valuation of individual and portfolio credit risks, application of portfolio theories to credit risk management, innovative risk measures for managing credit risk, transfer of counter party risks to secondary markets, and securitizations (Credit Derivatives, Asset Backed Finance). Finally, the practical implications of implementing the discussed theoretical models in bank practice are discussed.

Course structure

The lecture consists of eight consecutive lectures blocked on 5 half-days in the fall term including one guest lecture and the exam in the last lecture. The private study part requires reading of the outlined literature.



Course literature

Literature will be made available online (StudyNet) until the lecture starts. We focus on a selection of published finance papers in the field, thus there is no dedicated textbook for this lecture. Slides for the lectures will be available online at www.studynet.unisg.ch before each lecture.

Additional course information

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Examination information

Examination sub part/s

1. Examination sub part (1/1)

Examination time and form

Decentral - Written examination (100%, 60 mins.)

Remark

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Examination-aid rule

Extended Closed Book

The use of aids is limited; any additional aids permitted are exhaustively listed under "Supplementary aids". Basically, the following is applicable:

- At such examinations, all the pocket calculators of the Texas Instruments TI-30 series and mono- or bilingual dictionaries (no subject-specific dictionaries) without hand-written notes are admissible. Any other pocket calculator models and any electronic dictionaries are inadmissible.
- In addition, any type of communication, as well as any electronic devices that can be programmed and are capable of communication such as notebooks, tablets, PDAs, mobile telephones and others, are inadmissible.
- Students are themselves responsible for the procurement of examination aids.

Supplementary aids

no further aids

Examination languages

Question language: English

Answer language: English



Examination content

The exam covers both the content of the lectures (including guest lecture) and the aligned literature.

Examination relevant literature

see literature

Please note

We would like to point out to you that this fact sheet has absolute priority over other information such as StudyNet, faculty members' personal databases, information provided in lectures, etc.

When will the fact sheets become binding?

- Information about courses and examination time (central/decentral and grading form): from the start of the bidding process on 24 August 2017
- Information about decentral examinations (examination-aid rule, examination content, examination relevant literature): after the 4th semester week on 16 October 2017
- Information about central examinations (examination-aid rule, examination content, examination relevant literature): from the start of the enrolment period for the examinations on 06 November 2017

Please look at the fact sheet once more after these deadlines have expired.