

Georg-August-Universität Göttingen Module M.WIWI-BWL.0133: Banking Supervision	6 C 2 WLH
Learning outcome, core skills: After a successful completion of the course students are able to: <ul style="list-style-type: none"> • understand and explain how banking supervision has developed over time and how it differs across jurisdictions, • understand, explain and critically apply standard measures and methods of banking supervision, • understand and explain the Euro area banking union, • understand, explain and critically apply key concepts in banking regulation, • understand, explain and critically apply key measures and methods to assess the risks of financial institutions, • understand and explain micro-and macroprudential supervision and their differences. 	Workload: Attendance time: 28 h Self-study time: 152 h
Course: M.WIWI-BWL.0133.Lec Banking Supervision (Lecture) <i>Contents:</i> <ol style="list-style-type: none"> 1. Introduction (e.g. banking structure) 2. Foundations of banking supervision <ul style="list-style-type: none"> • Historical developments • Comparison across different jurisdictions 3. Banking Union – SSM 4. Banking Regulation <ul style="list-style-type: none"> • Basel III, CRDIV/CRR • ASFR model by Gordy • Further requirements on banks 5. SSM Guide on banking supervision <ul style="list-style-type: none"> • How is banking supervision applied? 6. Risk Analysis <ul style="list-style-type: none"> • Stress testing • Bank Rating 7. Microprudential versus macroprudential supervision 	2 WLH
Examination: Written examination (90 minutes) M.WIWI-BWL.0133.Mp: Banking Supervision	6 C
Examination requirements: <ul style="list-style-type: none"> • Document an understanding how banking supervision has developed over time and how it differs across jurisdictions • Demonstrate a profound knowledge of standard measures and methods of banking supervision • Show an understanding of the Euro area banking union 	

<ul style="list-style-type: none"> • Demonstrate the ability to explain and to some extent to apply key concepts in banking regulation • Document the knowledge to apply key measures and methods to assess the risks of financial institutions and to interpret the obtained results appropriately • Document an understanding of micro-and macroprudential supervision and their differences 		
Admission requirements: none	Recommended previous knowledge: M.WIWI-BWL.0001 Corporate Finance M.WIWI-BWL.0004 Financial Risk Management	
Language: English	Person responsible for module: Dr. Philipp Koziol	
Course frequency: each winter semester	Duration: 1 semester[s]	
Number of repeat examinations permitted: twice	Recommended semester: 1 - 3	
Maximum number of students: not limited		