

Banking Supervision

Winter semester 2024/2025

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| Top ... |
| Introduction: Regulation and Corporate Governance of Banks |
| 1 Bank Rating Models |
| 1.1 Introduction to Bank Rating Models |
| 1.2 The Link from Bank Rating to Macroeconomic Stress Tests: The Three-Stage-Model |
| 1.3 Developing and Analyzing Bank Stability Indicators |
| 2 Stress Tests at Central Banks |
| 2.1 Introduction to Stress Testing |
| 2.2 Stress Testing Tool Box |
| 2.3 EBA/SSM Asset Quality Review and Stress Test 2014: “ <i>Comprehensive Assessment</i> ” |
| 2.4 LSI Stress Test |
| 2.5 Macroeconomic Stress Tests <ul style="list-style-type: none">• Integrated Micro-macro Approach• Macroeconomic Portfolio Stress Tests |
| 2.6 Liquidity Stress Tests |
| 3 Case Study on Bank Rating and Stress Testing |
| 4 Bank Business Models and Regulation |
| 4.1 Determinants of bank interest margins: impact of maturity transformation |
| 4.2 Market timing, maturity mismatch, and risk management: evidence from the banking industry |
| 4.3 The Winner’s Curse – Evidence on the Danger of Aggressive Credit Growth in Banking |
| 4.4 Interest Rate Shocks, Competition, and Bank Liquidity Creation |
| 4.5 Capital Regulation, Market-Making, and Liquidity |
| 4.6 Board Composition and Bank Risk Taking |
| 5 Bank Recovery and Resolution |
| 5.1 Europe’s New Recovery and Resolution Regime for Credit Institutions – BRRD |
| 5.2 Bank Risk and Competition – Evidence from Regional Banking Markets |
| 5.3 The Political Economy of Bank Bailouts |
| 5.4 The Real Effects of Bank Distress – Evidence from Bank Bailouts in Germany |