

Risk Management for Financial Institutions

Course Outline

Academic Semester: 2025/26

1. General

School	School of Finance and Statistics		
Academic Unit	Department of Banking and Financial Management		
Level of Studies	Undergraduate		
Course Code	XPTPA07		
Semester	7th		
Course Title	Risk Management for Financial Institutions		
Independent Teaching Activities	Weekly Teaching Hours	Credits	
	Διαλέξεις	4	7,5
Course Type	Core Course		
Prerequisite Courses	No specific prerequisite, yet it is addressed to 4th year students, who should have taken an adequate number of courses in economics, finance and applied statistics/econometrics to be able to synthesize their knowledge		
Language of Instruction and Examinations	Greek		
Is the course offered to Erasmus Students?	Yes. Instruction in Greek, yet main text is available in English as well and most extra readings are in English.		
Url (Eclass)	https://eclass.unipi.gr/modules/auth/courses.php?fc=64		

2. Learning Outcomes

Learning Outcomes

Students are introduced to modern risk management in Banking, the historical development of these techniques, as well as the evolving nature of Bank Regulation.

General Competences

- Search for, analysis and synthesis of data and information, using the necessary technology
- Decision making
- Working independently

3. Syllabus

1. The Financial System, the international financial crisis and the Greek crisis
2. Interest Rate Risk
 - a. Duration and Portfolio Immunization.
 - b. Management of Interest rate Risk: Interest Rate Futures & Swaps
 - c. Management of Interest rate Risk: Securitization
3. Credit Risk
4. Foreign exchange risk and country risk
5. Market Risk
6. Capital Adequacy

4. Teaching and Learning Methods - Evaluation

Delivery	Face to face	
Use of Information and Communications Technology	Power point presentations	
Teaching Methods	Activity	Semester Workload
	Lectures	52
	Independent Study	135,5
	Course Total	187,5
Student Performance Evaluation	In the middle of the semester there is a midterm examination that covers sections (1) and (2) of the reading list. The exam contains (a) questions of general knowledge from the reading material, (b) questions from current economic events and articles in the Financial Press that were discussed in class, (c) arithmetic problems similar to the problems in the textbook, whose solutions are distributed in the beginning of the class.	
	The midterm exam grade count towards the final grade only if it is better than the final exam grade.	
	The final exam has a similar structure as the midterm exam but covers all six sections of the course.	

5. Attached Bibliography

Suggested Bibliography

1. Textbook: Financial Institutions Management: A Risk Management Approach, by A. Saunders & M.M. Cornett, McGraw Hill, New York, 2014, 8th edition, ISBN # 978-0-07-803480-0
ISBN: 978-9963-274-38-3 Broken Hill Publishers 2017

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