

**RPRD 804**  
**Advanced Topics in Risk Management and Regulation**  
**Fall 2016 (Preliminary Version, 28 August 2017)**

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### **Course description**

The idea of this course is to cover important topics in more detail. Twelve experts will cover key topics after background presentations by students based on material provided by the experts. Given the background provided by these presentations and by the other courses, the experts can assume that the class is well-prepared and participate in a seminar-workshop environment.

### **Classes**

The regular slots for classes are Wednesdays from 2:30 to 3:30 and Thursdays from 1:00 to 3:00 (Ph.D. students will be excused from the last half hour of the Thursday class if they must be in ECON 999). In general, the Wednesday slot will be used for students to present the material that is background to the outside speaker's presentation the following day (in the Thursday slot). Attendance is compulsory for both class slots. The first week, the class will meet on Tuesday 12 Sep. from 2:30-3:30 and 4:00-5:30. In the second week, there will only be an abbreviated Wednesday class on 20 Sep. from 2:30 to 3:30 for organizational purposes.

### **Evaluation**

Each student will have to make a slide presentation of 40 minutes on the background material provided by the outside speaker (**40** per cent of the class grade). That same student will have to provide a summary of 1000 – 1200 words on the key points made by the speaker (in the presentation or in answers to questions) that were not in the background slide presentation by the student. This summary (**30** per cent of the class grade) will be due on the Thursday one week after the presentation by the outside speaker. Class participation—especially in terms of asking questions of outside speakers—is worth **30** per cent of the class grade. Students who have prepared background slide presentations are expected to participate actively in asking questions of the outside speaker on that topic.

If there are more than 10 students taking the class for credit, the professors at their discretion may decide to divide up the presentation and/or write-up on a given topic between 2 students. Based on the list of outside speaker topics below, students are asked to express their top three choices for presentations at the class on Wednesday September 20.

<b>Week</b>	<b>Date (Thursday)</b>	<b>Topic/Comments</b>	<b>Speaker</b>	<b>Position Title</b>
1	12 Sep (Tuesday 4:00 to 5:30)	Bank Bail-ins and their problems	Charles Goodhart	Chief Adviser, 1980–85, External Member, Monetary Policy Committee, 1997–2000, Bank of England; Prof. Emeritus, LSE, FMG
2			NO SPEAKER THIS WEEK	
3	28 Sep	Financial Stability Analysis, Household Debt, House Prices	Ron Morrow	Chief, Financial Stability Department, Bank of Canada
4	5 Oct	Major current issues in RM	Graeme Hepworth	SVP Group Risk Management, Personal & Commercial Banking, RBC
5	12 Oct	Role of Risk Committees and Boards	Nick LePan	Director CIBC, former Superintendent of Financial Institutions for Canada
6	19 Oct	Risk Management Lessons from RBS	Morten Friis (RBS Board)	Non-Executive Director, Royal Bank of Scotland
7	26 Oct	Supervision	Ted Price	Former Deputy Superintendent of Financial Institutions for Canada
8	2 Nov	Private Sector Stress Testing	Frank Guse	SVP, Enterprise Risk Management CBIC
9	9 Nov	Bank capital requirements , including floors on risk weights	Richard Gresser	Formerly Head of Capital Division, OSFI
10a	Nov 13 Monday 1-2.30 RPRD 802	Long-Term Investment and Low Interest Rates	Mark Staley	Director, Quantitative Risk, Investment Risk, CPP Investment Board
10b	16 Nov	Credit and Systemic Risk	John Crean	Former Senior Executive Vice President, Global Risk, Bank of Nova Scotia
11	23 Nov	Regulatory Resolution Planning	Greg Cowper Alejandro Garcia	Managing Director, Policy, Insurance & Emerging Risk, CDIC Director Emerging Risk and Data Analytics, CDIC
12	30 Nov	Private Sector Recovery and Resolution	Ian McConnachie	Head, Recovery and Resolution Planning Group, CIBC

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