

RPRD 804
Advanced Topics in Risk Management and Regulation
Fall 2018

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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.

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 very 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 19.

Week	Date (Thursday)	Topic/Comments	Speaker(s)	Position Title
1	Sep 13	Private sector Risk Management	Lawrence Hsieh	Vice President, Group Risk Management at RBC
2	Sep 20	Supervision	Jamey Hubbs	Assistant Superintendent for Supervision, OSFI
3	Sep 27	Models for Financial Stability Analysis and GDP at Risk	Virginie Traclet and Alexander Ueberfeldt	FSD, Bank of Canada
4	Oct 4	Consumer Credit Risk, Models, and Big Data	Winston Fortowsky	Senior Business Analyst: Credit Strategy, Capital One
5	Oct 11	Details and implementation of capital regulation	Richard Gresser	Formerly head of Capital area in OSFI
6	Oct 18	Regulatory Risk from the Perspective of the Private Sector.	Kent Andrews	Senior Vice President, Regulatory Risk, TD
7	Oct 25	Counterparty and Credit Risk	Ewan Miller and Keith Robertson	Ewan, Managing Director, Counterparty Credit Risk; Keith, Director, Group Risk Management – Credit RBC
8	Oct 29	SIRS and RM This Seminar will be in the 802 class.	John Crean	Former Senior Executive Vice President, Global Risk, BNS
9	Nov 1	Financial Stability vulnerabilities and risks	Don Coletti	Adviser, Bank of Canada
10	Nov 15	Private Bank resolution games	Ian McConnachie	Head, Recovery and Resolution Group, CBIC
11	Nov 22	Models for risk management at CMHC	Steve Ehrlich	Risk Manager, CMHC
12	Nov 29	Bank Resolution	Greg Cowper	Managing Director, Policy, Insurance and Emerging Risks CDIC

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