

Exam questions from the subject "Financial risk management" (2023)

1. Conceptual approaches for risk
2. Risk management process
3. Understanding market risk
4. Principles of market risk management
5. Principles of credit risk management
6. Credit ratings in risk management
7. Conceptual approaches to credit risk modelling
8. Parameter specification and estimation in credit risk modelling
9. Liquidity and liquidity risk
10. Liquidity risk management
11. Liquidity risk reporting
12. The history of asset and liability management
13. IFRS, international organizations and asset and liability management
14. Definition of operational risk
15. Methods of operational risk management
16. Operational risk management in information technologies systems
17. Operational risk management in infrastructure systems
18. Operational risk management in business processes and legal issues
19. Risk models in financial practice
20. Risk modeling techniques
21. Measurements of risk management in financial institutions
22. What is ERM?
23. ERM program development
24. ISO 31000 and ERM
25. Understanding emerging risk
26. Cyber attacks as an emerging risk
27. Emerging systemic risk
28. Emergency management in emerging systemic risks
29. 2008 Financial Crisis
30. The collapse of Barings Bank
31. The Equitable Life Assurance Company crisis