

OeNB Training

Financial Stability and Supervisory Stress Testing for Banking Systems

January 16 - 19, 2023

Course Program

Monday, January 16, 2023

08:30 - 09:00	Registration, administrative briefing
09:00 - 09:30	Welcoming remarks / Opening statements
09:30 - 11:00	Roundtable: experiences with stress testing (incl. initial quiz)
11:00 - 11:15	Coffee break
11:15 - 12:15	Scenario design
12:15 - 12:30	Group photo
12:30 - 14:00	Lunch
14:00 - 15:00	Translating shocks to stressed default probabilities
15:00 - 15:15	Coffee break
15:15 - 17:15	Translating shocks to stressed default probabilities - case study
17:15	End of session

Tuesday, January 17, 2023

08:45 - 09:00	Evaluation of initial quiz
09:00 - 10:00	Stressing net interest income
10:00 - 10:15	Coffee break
10:15 - 11:45	A structural approach to determine corporate insolvencies
12:00 - 13:30	Lunch
13:30 - 14:30	Stress testing at the National Bank of Slovakia: recent trends and challenges
14:30 - 14:45	Coffee break
14:45 - 16:15	Dynamic balance sheet - introduction and group exercise
16:15 - 16:30	Coffee break
16:30 - 17:30	Dynamic balance sheet - group presentations and OeNB case study
17:30	End of session
19:00	Course dinner

Wednesday, January 18, 2023

09:00 - 10:00	Contagion analysis
10:00 - 10:15	Coffee break
10:15 - 11:45	Contagion analysis - case study
11:45 - 13:15	Lunch
13:15 - 14:15	Liquidity risk stress testing
14:15 - 14:30	Coffee break
14:30 - 15:30	Liquidity risk stress testing - case study
15:30 - 15:45	Coffee break
15:45 - 17:30	Climate risk stress test (incl. case study)
17:30	End of session

Thursday, January 19, 2023

09:00 - 10:00	Challenging bank-internal stress tests
10:00 - 10:15	Coffee break
10:15 - 11:15	Using stress test results to inform policy action
11:15 - 11:30	Coffee break
11:30 - 12:30	Principles of bottom-up stress testing
12:30 - 14:00	Lunch
14:00 - 15:00	Topical issues in recent IMF FSAP stress test
15:00 - 15:15	Coffee break
15:15 - 16:00	Wrap-up session (incl. final quiz and course evaluation)
16:00	End of seminar