

FE5224 Current Topics in Applied Risk Management (2 MCs)

(Risk Management Institute)

The global financial crisis triggered a set of structural changes that continue to play out in market microstructure and market architecture. Practitioners, on both the buy-side and sell-side, are in the midst of responding to new regulations around bank capital, operational risk, supervision and other non-market factors. The backdrop is complicated further by apparent disinflation, greater potential for event risk, macro-prudential interventions and in places, negative interest rates. The risk management context is also coloured by innovation in 'fintech' and cyber-risk.