Advanced Macro-Prudential Policy and Supervision Training Course



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4100 € (Per Person)

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Course Introduction / Overview:

This course provides a comprehensive exploration of macro-prudential policy and supervision, designed to equip professionals with the tools to safeguard financial stability. In an increasingly interconnected global economy, understanding and mitigating systemic risk is paramount. The curriculum delves into the theoretical foundations and practical applications of macro-prudential frameworks, moving from identifying systemic vulnerabilities to designing, calibrating, and implementing effective policy instruments. We will examine the lessons learned from past financial crises and explore the evolving regulatory landscape shaped by international standards like Basel III. The course draws upon the insights of leading thinkers such as Claudio Borio of the Bank for International Settlements, whose work has been pivotal in shaping the modern understanding of financial cycles and systemic risk. Participants will also engage with concepts discussed in influential texts like "The Bankers' New Clothes" by Anat Admati and Martin Hellwig, which critically assesses capital regulation. BIG BEN Training Center has developed this program to bridge the gap between theory and practice, ensuring that participants can confidently navigate the complexities of financial regulation and contribute to building a more resilient financial system. This training is essential for anyone involved in maintaining the stability and integrity of the financial sector.

Target Audience / This training course is suitable for:

- Central bank analysts and economists.
- Financial regulators and supervisors.
- Risk management professionals in financial institutions.
- Compliance officers and managers.
- Government officials from ministries of finance and economic planning.
- Policy advisors and consultants in the financial sector.
- Academics and researchers specializing in financial stability.
- Professionals working in international financial institutions.
- Senior managers and executives in the banking and finance industry.

Target Sectors and Industries:

- Central Banks.
- Banking and Financial Services.
- Insurance and Pension Funds.
- Asset Management and Investment Firms.
- Governmental regulatory bodies and financial authorities.
- International Financial Institutions (e.g., IMF, World Bank, BIS).
- Credit Rating Agencies.
- Financial Technology (FinTech) and Digital Finance.
- Consulting firms specializing in financial risk and regulation.

Target Organizations Departments:

- Financial Stability and Systemic Risk Oversight.
- Bank Supervision and Regulation.
- Risk Management and Compliance.
- Economic Research and Monetary Policy.
- Treasury and Capital Management.
- Internal Audit and Control.
- Regulatory Affairs and Government Relations.
- Policy and Strategy Development.
- Legal and Corporate Governance.

Course Offerings:

By the end of this course, the participants will have able to:

- Identify the primary sources and transmission channels of systemic risk in the financial system.
- Understand the objectives, rationale, and institutional frameworks for macro-prudential policy.
- Analyze a wide range of macro-prudential tools, including capital-based and borrower-based instruments.
- Calibrate macro-prudential instruments using key indicators and stress testing methodologies.
- Evaluate the interaction between macro-prudential, micro-prudential, and monetary policies.
- Assess the challenges of implementing macro-prudential policies in a cross-border context.
- Develop strategies for managing systemic risks arising from non-bank financial intermediation.
- Incorporate emerging risks, such as those from FinTech and climate change, into financial stability analysis.
- Enhance crisis management and resolution frameworks through effective policy design.
- Communicate macro-prudential policy decisions effectively to stakeholders and the public.

Course Methodology:

The training methodology at BIG BEN Training Center is designed to be immersive, practical, and highly interactive, fostering a deep and applicable understanding of macro-prudential supervision. This course moves beyond traditional lectures to create a dynamic learning environment where participants actively engage with the material. Central to our approach is the extensive use of real-world case studies, examining the policy responses to events like the 2008 Global Financial Crisis and the European sovereign debt crisis. Participants will work in teams on simulation exercises that challenge them to calibrate macro-prudential tools in response to evolving economic scenarios, promoting critical thinking and collaborative problem-solving. Interactive sessions, expert-led discussions, and peer-to-peer learning are integral components, allowing for the exchange of diverse perspectives and experiences. We emphasize a hands-on approach, where theoretical concepts are immediately applied to practical problems. Continuous feedback from instructors ensures that participants can refine their analytical skills and strategic thinking throughout the five-day program. This blended methodology ensures that attendees leave not just with knowledge, but with the confidence to apply sophisticated macro-prudential frameworks within their own organizations.

Course Agenda (Course Units):

Unit One: Foundations of Systemic Risk and Macro-Prudential Policy

- Defining financial stability and systemic risk.
- Historical perspective on financial crises and regulatory evolution.
- Sources and types of systemic risk: interconnectedness, contagion, and procyclicality.
- The rationale for macro-prudential policy versus micro-prudential supervision.
- Key concepts: the financial cycle, credit gaps, and asset bubbles.
- Institutional arrangements for financial stability.
- The role of central banks and other authorities in macro-prudential oversight.

Unit Two: The Macro-Prudential Policy Toolkit

- Overview of available macro-prudential instruments.
- Capital-based tools: Counter-Cyclical Capital Buffer (CCyB), sectoral capital requirements.
- Liquidity-based tools: Liquidity Coverage Ratio (LCR) and Net Stable Funding Ratio (NSFR).
- Borrower-based tools: Loan-to-Value (LTV) and Debt-to-Income (DTI) limits.
- Tools for managing structural systemic risk: G-SIB and D-SIB frameworks.
- Reserve requirements and their role in financial stability.
- Application of tools to specific sectors like real estate and corporate lending.

Unit Three: Implementation, Calibration, and Effectiveness

- Developing an operational framework for macro-prudential policy.
- Identifying and monitoring systemic risk indicators and early warning systems.
- The role of macro stress testing in policy calibration.
- Addressing data gaps for effective macro-prudential analysis.
- Assessing the effectiveness and potential unintended consequences of policies.
- The political economy of macro-prudential policy implementation.
- Strategies for communicating policy decisions to the public and financial markets.

Unit Four: Interaction with Other Policies and Cross-Border Dimensions

- The relationship between macro-prudential policy and monetary policy.
- Coordination and conflicts between macro-prudential and micro-prudential supervision.
- The role of fiscal policy in supporting financial stability.
- Managing cross-border spillovers and regulatory arbitrage.
- International cooperation and the role of global standard-setting bodies.
- Challenges of supervising cross-border financial institutions.
- Case studies on international policy coordination during crises.

Unit Five: Emerging Challenges and the Future of Financial Stability

- Regulating the non-bank financial intermediation (NBFI) sector.
- Systemic risks from financial technology (FinTech) and digitalization.
- Incorporating climate-related risks into the financial stability framework.
- Managing sovereign risk and the sovereign-bank nexus.
- Crisis management, recovery, and resolution planning.
- The future of the global financial safety net.
- Final simulation: developing a comprehensive macro-prudential policy response to a crisis scenario.

FAQ:

Qualifications required for registering to this course?

There are no requirements.

How long is each daily session, and what is the total number of training hours for the course?

This training course spans five days, with daily sessions ranging between 4 to 5 hours, including breaks and interactive activities, bringing the total duration to 20 - 25 training hours.

Something to think about:

Given the increasing interconnectedness of the global financial system and the rise of non-bank financial intermediation, how can macro-prudential authorities effectively mitigate cross-border spillovers and regulatory arbitrage without stifling innovation?

What unique qualities does this course offer compared to other courses?

This course distinguishes itself through its rigorous focus on the practical application of macro-prudential policy in a real-world context. While many programs cover the theoretical underpinnings, our curriculum is built around a dynamic, case-study-based methodology that challenges participants to solve complex financial stability problems. We move beyond standard textbook examples to analyze contemporary and emerging challenges, dedicating significant time to the systemic risks posed by non-bank financial intermediation, FinTech, and climate change. The course provides a uniquely holistic perspective by deeply exploring the intricate interactions between macro-prudential, monetary, and fiscal policies, equipping participants with a comprehensive understanding of the entire economic stability framework. Rather than just listing policy tools, we focus on the art and science of their calibration, implementation, and communication, addressing the critical political economy challenges that often determine policy success or failure. The emphasis on interactive simulations and peer-to-peer learning in a diverse, professional cohort ensures that participants gain not only technical expertise but also the strategic judgment required to navigate the evolving landscape of global finance and regulation.