A series of meetings with experienced professionals on key topics in Finance and Banking organized by Stefano Herzel (University of Rome Tor Vergata) and Luca Lotti (Cassa Depositi e Prestiti)

3. CONCENTRATION RISK

Luca Lotti
(CDP, Head of Risk Management)

Concentration risk arises from the imperfect diversification of real-life credit portfolios with respect to single-name, sectoral and geographic risk factors. Pillar one capital requirements for banks do not reflect concentration risk, which often receives less attention compared to other type of risks. After providing a survey of the relevant literature and regulatory guidelines, we review some ways to assess concentration and describe a framework to build an effective set of internal limits for large exposures.

Thursday, December 14
14:30-16:00
at Sala del Consiglio
(Building B, 2° floor).
A refreshment will be served after the talk.

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The meeting is open to all

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