Week 20
Capital regulation and Basel rules

We finished the discussion of the theory last week, so what remains for this week is only the usual session for questions before exam.

In the second hour of the last lecture of Week 19, I went quickly through the first half of the chapters with the upcoming exam in mind. Some inspiration can also be gathered by looking at the previous exams (going back to 2007) at the course homepage.

For additional safety, here is a list of what is left out of curriculum (so that it is not presupposed even as background knowledge at the exam).

(1) Section 1.5
(3) Section 3.4
(4) Sections 2, 3, 4
(5) Section 5.5
(6) Section 6.6
(7) Subsections 7.3.2, 7.3.3
(8) Subsection 8.2.1 and Section 8.4. Section 3 only in outline.
(9) All except Section 9.6
(10) All except Sections 10.3 and 10.4
(11) Subsections 11.4.2, 11.5.2, 11.5.3
(12) Subsections 12.3.1, 12.4.3
(13) Section 13.2, 13.3
(16) Sections 16.2
(17) Section 17.5.
(18) All except Sections 18.2.1-6.