OeNB Training
Financial Stability and Supervisory Stress Testing – Foundations
January 15 - 19, 2024

Course Program

Monday, January 15, 2024	
08:30 - 09:00	**Registration, administrative briefing**
09:00 - 09:30	**Welcoming remarks / Opening statements**
09:30 - 11:30	**Roundtable: experiences with stress testing**
11:30 - 11:45	Group photo
11:45 - 13:15	Lunch
13:15 - 14:15	**Intro to stress testing**
14:15 - 14:30	Coffee break
14:30 - 15:30	**Scenario design**
15:30 - 15:45	Coffee break
15:45 - 17:15	**Scenario design - case study**
17:15	End of session
18:30	**Course dinner**

Tuesday, January 16, 2024	
09:00 - 10:00	**Liquidity risk stress testing**
10:00 - 10:15	Coffee break
10:15 - 12:15	**Liquidity risk stress testing - case study**
12:15 - 13:45	Lunch
13:45 - 14:45	**Translating shocks to stressed default probabilities**
14:45 - 15:00	Coffee break
15:00 - 17:00	**Translating shocks to stressed default probabilities - case study**
17:00	End of session

Wednesday, January 17, 2024	
09:00 - 10:00	**Software engineering for stress testing**
10:00 - 10:15	Coffee break
10:15 - 12:15	**Software engineering for stress testing - case study**
12:15 - 13:45	Lunch
13:45 - 14:45	**Calculating credit risk costs**
14:45 - 15:00	Coffee break
15:00 - 17:00	**Calculating credit risk costs - case study**
17:00	End of session

Thursday, January 18, 2024	
09:00 - 10:00	**Stressing net interest income**
10:00 - 10:15	Coffee break
10:15 - 12:15	**Stressing net interest income - case study**
12:15 - 13:45	Lunch
13:45 - 14:45	**PnL & capital effects and the supervisory framework**
14:45 - 15:00	Coffee break
15:00 - 17:00	**PnL & capital effects - case study**
17:00	End of seminar

Friday, January 19, 2024	
09:00 - 12:30	**Hackathon: presenting stress test results**
12:30 - 14:00	Lunch
14:00 - 15:00	**Wrap-up session (incl. course evaluation)**
15:00	End of seminar