EC 480.01: SP.TP. IN TURKISH BANKING SECTOR
DR. AHMET BURAK EMEL

LECTURE TIME & PLACE:
Lectures will be held on Wednesdays between 15:00-18:00 in M1170

COURSE CONTENT:
This course is designed for students who aim to work in the banking sector after graduation. The course is composed of two main parts (both in one semester).

In the first part, some Theoretical Concepts and Technical Methods will be covered:
- Bank Balance Sheet Analysis & Asset and Liability Management
- Risk Concept, Risks in the Banking Sector & Bank Risk Management
- Market Risk: Value at Risk (VaR) Models
- Credit Risk: Credit Scoring Models & Credit Risk Models
- Bank Regulation: Basel I – Basel II – Basel III

In the second part, Turkish Banking Sector will be analyzed:
- Magnitudes & Trends in the Turkish Banking Sector
- Financial Analysis of the Turkish Banking Sector
- Bank-by-Bank and Peer Group Analysis in the Turkish Banking Sector
- Period Analysis of Turkish Banking Sector (1999-2001 & 2002-2008 Periods)

The course will proceed with Student Presentations. The above presentation topics will be assigned to presentation groups. Topics will be delivered in the first week of the semester and those who miss the first lecture will have to drop the course.

GRADING:
Grading will depend on Ranking in the Class. The most successful 8-10% of the students (~3 people on average) will get an AA and following 10-12% will get a BA, and so on. The lowest 10-15% may get an F. Grading weights are (approximately):

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<thead>
<tr>
<th>Component</th>
<th>Weight</th>
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<tbody>
<tr>
<td>Presentation</td>
<td>35%</td>
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<tr>
<td>Quizzes / Attendance</td>
<td>15%</td>
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<tr>
<td>Final Exam</td>
<td>50%</td>
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TEXT BOOK: (There is no single textbook. But Supportive Books are...)
- “The Economics of Money, Banking, and Financial Markets”, Frederic S. Mishkin
- “Risk Management in Banking”, Joel Bessis