

## Reading list for PhD and advanced Masters Mini-course: An Introduction to Bank Risk Management

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*May 13-17, 2013, Copenhagen Business School*

### Day 1 – May 13, 2013

1. Andrew Lo, *Fear, Greed, and Financial Crises: A Cognitive Neurosciences Perspective*.
2. David Colander, et al., *The Financial Crisis and the Systemic Failure of Academic Economics*.
3. Saule T. Omarova, *The Merchants of Wall Street: Banking, Commerce, and Commodities*, pp. 2-8, 26-42.
4. United States Senate, Permanent Subcommittee on Investigations, Committee on Homeland Security and Governmental Affairs, *JPMorgan Chase Whale Trades: A Case History of Derivatives Risks and Abuses*, pp1-13, 96-301 (Note: This is an easy read. It reads like a novel.)

### Day 2 – May 14, 2013

1. Gary Gordon and Andrew Metrick, *Securitized Banking and the Run on Repo*, pp. 1-19.
2. Anton R. Valukas, United States Bankruptcy Court, Southern District of New York, *In re Lehman Brothers Holdings, Inc., et al.*  
Vol. 1, III A.1 pp. 43-95  
Vol. 3, III A.4.a-III A.4.d pp. 732-800  
Vol. 4, III A.6 pp. 1482-1534

### Day 3 – May 15, 2013

1. Comptroller of the Currency, Appendix B to Part 3 – Risk-Based Capital Guidelines; Market Risk Adjustment
2. Amir Amel-Zadeh, et al., *Bank failure, mark-to-market and financial crisis*, pp. 1-47
3. Urooj Khan, *Does Fair Value Accounting Contribute to Systemic Risk in the Banking Industry*, pp. 32-34 (Conclusion)
4. Scott G. Alvarez, Statement before the Committee on Financial Services, U.S. House of Representatives, pp. 1-7
5. Larry Eisenberg and Thomas H. Noe, *Systemic Risk in Financial Systems*, Management Science, Vol. 47, No. 2, February 2001, pp. 236-249

## Day 4 – May 16, 2013

1. Kenneth A. Bamberger, *Technologies of Compliance: Risk and Regulation in a Digital Age*, pp. 669-739
2. Guy Ford and Maike Sundmacher, *Leading Indicators for Operational Risk: Case Studies in Financial Services*, pp. 1-14
3. Guido Palazzo and Lena Rethel, *Conflicts of Interest in Financial Intermediation*, pp. 193-207
4. Jeremy Berkowitz, et al. *Evaluating Value-at-Risk Models with Desk-Level Data*, pp. 2213 -2215
5. Winfried Blaschke, et.al. *Stress Testing of Financial Systems: An Overview of Issues, Methodologies, and FSAP Experiences*, 1-40
6. Robert Barr, *Bank Scandals Tarnish London's Reputation*, (GARP), pp. 1-3
7. J.P. Morgan, Jr., *First-class business in a first-class way*

## Day 5 – May 17, 2013

1. Michiel Bijlsma, et al., *Competition for Traders and Risk*, pp. 1-6
2. James Crotty, *Profound Structural Flaws in the US Financial System that Helped Cause the Financial Crisis*, pp. 127-129, 131-135
3. Acharya, et al., *The Dodd-Frank Wall Street Reform and Consumer Protection Act: Accomplishments and Limitations*, pp. 43-56
4. Gideon Chitayat, *The Role of the Board of Directors in Practical Terms*, pp. 71-77
5. Rudiger Fahlenbrach, et al., *This Time Is the Same: Using Bank Performance in 1998 to Explain Bank Performance during the Recent Crisis*, pp. 2139-2185