Risk Management and Risk Reporting

From 2009-09-15 to 2013-09-14, closed project

Objective

The financial markets turbulence in recent months serves to highlight the key roles of risk management and risk reporting in both private and public sectors. The rapid innovations of financial structured products and the difficulty in valuing and reporting them present a huge challenge to both investors and risk regulators. The developments of Basel II and Insolvency II regulatory frameworks have been seen as less than effective response to this increasing complex financial problem. The proposed ITN brings together the research excellence in financial reporting and governance, quantitative finance, finance and banking theory, systemic risk, and market microstructure from five universities, a central bank and two risk management industry experts from across Europe with the common goal of training young researchers in this field. They are supported by three other academic institutions and eight industry partners ranging from investment bank, insurance company, software and data service providers, and professional organisations all committed to help train the young researchers and some with the provision of internship experience. In a complex system, it is important that young researchers understand financial risks from many different perspectives, have the specialist expertise to deal with it and some practical firsthand experience with the industry. Researchers trained in such an integrated scheme will be better equipped in dealing with financial risk in their future careers in both public and private sectors.

Related information

Report Summaries

Final Report Summary - RISK (Risk Management and Risk Reporting)
**Coordinator**

THE UNIVERSITY OF MANCHESTER  
OXFORD ROAD  
M13 9PL MANCHESTER  
United Kingdom  

**EU contribution:** EUR 1 161 278,82

**Activity type:** Higher or Secondary Education Establishments

**Administrative contact:** Liz Fay  
Tel.: +44 161 275 7114  
Fax: +44 161 275 2445  
E-mail

**Participants**

UNIVERSITAT KONSTANZ  
UNIVERSITATSSTRASSE 10  
78457 KONSTANZ  
Germany  

**EU contribution:** EUR 777 834,74

**Activity type:** Higher or Secondary Education Establishments

**Administrative contact:** Christine Schmeh  
Tel.: +49-7531-882613  
Fax: +49-7531-883727  
E-mail

ERASMUS UNIVERSITEIT ROTTERDAM  
BURGEMEESTER OUDLAAN 50  
3062 ROTTERDAM  
Netherlands  

**EU contribution:** EUR 566 219,14

**Activity type:** Higher or Secondary Education Establishments

**Administrative contact:** Reino De Boer  
Tel.: +31 10 408 1346  
Fax: +31 10 408 9145  
E-mail

UNIVERSIDAD POMPEU FABRA  
PLACA DE LA MERCE, 10-12  
08002 BARCELONA  
Spain  

**EU contribution:** EUR 312 370,09

**Activity type:** Higher or Secondary Education Establishments

**Administrative contact:** Eva Martin  
Tel.: +34.93.542.21.40  
Fax: +34.93.542.14.40  
E-mail
Activity type: Higher or Secondary Education Establishments

Administrative contact: Caterina Colombo
Tel.: +39-0532.45.5068
Fax: +39-0532.245951
E-mail

Deutsche Bundesbank
WILHELM EPSTEIN STRASSE 14
60431 FRANKFURT AM MAIN
Germany

Activity type: Public bodies (excluding Research Organisations and Secondary or Higher Education Establishments)

Administrative contact: Thilo Liebig
Tel.: +496995662819
Fax: +496995664275
E-mail

RiskMetrics (UK) Limited
COMMODITY QUAY 1
E1W 1AZ LONDON
United Kingdom

Activity type: Private for-profit entities (excluding Higher or Secondary Education Establishments)

Administrative contact: Philip Joseph Jacob
Tel.: +44 2070635675
E-mail

MSCI BARRA SA
rue de la Confédération 8-10
1204 Geneva
Switzerland

Activity type: Private for-profit entities (excluding Higher or Secondary Education Establishments)

Administrative contact: Goldberg Lisa
Tel.: +1-510-649-4601
E-mail

Subjects

Education and Training - Scientific Research

Last updated on 2017-05-25
Retrieved on 2017-12-11