Stress Testing for Banks Training Course

Professional Development Training Course Outline

Category	Banking Institute	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

In today’s highly volatile and interconnected financial ecosystem, stress testing for banks has become a critical component of risk management, regulatory compliance, and financial resilience. Stress Testing for Banks Training Course is designed to equip banking professionals with advanced knowledge and practical tools to conduct scenario analysis, capital adequacy assessments, macroeconomic stress testing, and enterprise-wide risk modeling. Participants will gain deep insights into Basel III/IV frameworks, ICAAP, CCAR, IFRS 9 expected credit loss (ECL), and climate risk stress testing, ensuring institutions remain resilient under extreme but plausible conditions.

The course emphasizes data-driven decision-making, predictive analytics, and forward-looking risk assessment methodologies. Through real-world case studies and hands-on simulations, participants will learn how to design, implement, and validate bank-wide stress testing frameworks aligned with global regulatory expectations. The program integrates AI-driven risk analytics, fintech innovations, and digital transformation trends, empowering banks to proactively manage systemic risks, liquidity shocks, and credit exposures in an increasingly complex financial landscape.

Programme Curriculum

Stress Testing for Banks Training Course

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Course Duration

5 days

Course Objectives

1. Develop expertise in enterprise-wide stress testing frameworks
2. Understand Basel III/IV stress testing and capital adequacy requirements
3. Apply macroeconomic scenario analysis and forecasting techniques
4. Design credit risk stress testing models and ECL projections (IFRS 9)
5. Evaluate liquidity risk and funding stress scenarios
6. Implement market risk stress testing using VaR and sensitivity analysis
7. Strengthen ICAAP and internal capital planning processes
8. Analyze climate risk and ESG stress testing frameworks
9. Enhance data governance and model validation techniques
10. Integrate AI and machine learning in stress testing models
11. Conduct reverse stress testing and scenario design
12. Improve regulatory reporting and compliance
13. Build resilient risk management strategies under extreme conditions

Target Audience

1. Risk Management Professionals
2. Credit Risk Analysts
3. Treasury and ALM Specialists
4. Regulatory Compliance Officers
5. Internal Auditors
6. Financial Analysts and Economists
7. Banking Executives and Decision Makers
8. Data Scientists in Financial Institutions

Course Modules

Module 1: Fundamentals of Stress Testing in Banking

- Overview of stress testing concepts and frameworks
- Types: sensitivity, scenario, and reverse stress testing
- Regulatory landscape
- Role in enterprise risk management (ERM)
- **Case Study:** Lessons from the 2008 Global Financial Crisis

Module 2: Regulatory Frameworks and Compliance

- Basel III/IV capital requirements
- ICAAP and supervisory expectations
- CCAR and stress testing governance
- Regulatory reporting standards
- **Case Study:** CCAR failure and remediation strategies

Module 3: Macroeconomic Scenario Design

- Economic indicators and forecasting models
- Scenario generation techniques
- Linkages between macro variables and bank performance
- Stress severity calibration
- **Case Study:** COVID-19 economic shock scenarios

Module 4: Credit Risk Stress Testing

- Probability of default (PD), LGD, and EAD modeling
- IFRS 9 expected credit loss (ECL) integration
- Portfolio segmentation and risk drivers
- Credit concentration risk analysis
- **Case Study:** Corporate loan portfolio stress analysis

Module 5: Market Risk Stress Testing

- Interest rate and FX shocks
- Value at Risk (VaR) stress adjustments
- Trading book stress testing
- Sensitivity and scenario analysis
- **Case Study:** Bond market volatility impact

Module 6: Liquidity Risk and Funding Stress Testing

- Liquidity coverage ratio (LCR) and NSFR
- Cash flow stress scenarios
- Contingency funding plans
- Intraday liquidity stress testing
- **Case Study:** Bank run simulation scenario

Module 7: Advanced Analytics and Model Validation

- Model development and backtesting
- Data quality and governance
- AI and machine learning applications
- Model risk management frameworks
- **Case Study:** Model validation failure and correction

Module 8: Climate Risk and Emerging Stress Testing Trends

- Climate and ESG risk integration
- Transition and physical risk scenarios
- Digital banking and cyber stress testing
- Fintech disruptions and systemic risks

- **Case Study:** Climate stress testing for loan portfolios

Training Methodology

- Interactive lectures and presentations.
- Group discussions and brainstorming sessions.
- Hands-on exercises using real-world datasets.
- Role-playing and scenario-based simulations.
- Analysis of case studies to bridge theory and practice.
- Peer-to-peer learning and networking.
- Expert-led Q&A sessions.
- Continuous feedback and personalized guidance.

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.

f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Online	$1,000
23 Nov 2026	27 Nov 2026	Physical	$1,500
23 Nov 2026	27 Nov 2026	Physical	$3,000

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$4,500
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$6,000

Ready to enroll or request a customized program? Book online or contact us:

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