**A sample application form from last year’s MSc Banking & Risk programme**

**The purpose of this form is to give a flavour of how past applicants have completed the Company Sponsored Dissertation application form**

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| **Project Name/Title:** A Quantitative Approach to Forecasting Financial Crises |

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| **Company Name:** Retail bank X |

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| **PROJECT DESCRIPTION (Please write here some information about the topic of the research):**Retail bank X Treasury’s objective is to successfully manage our balance sheet through future financial stress events. To do this we need to understand the different types of financial stress, how they are caused and how they develop. We will look to understand whether the risks are systemic, and how the various risk factors, Credit risk, Interest Rate risk and Liquidity risk are affected. |

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| **Objectives and Expectations:**This research will enable us to develop a series of Early Warning Indicators which will enable us to anticipate future financial stress events. This combination of macroeconomic and financial market indicators will be based on the UK financial system, but will derive inputs from global markets. Calibrating these indicators to previous historical crises will provide support for their ability to signal the various types of financial stress that may evolve in the future. |

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| **KNOWLEDGE/SKILLS REQUIRED (I.e. preference for qualitative or/and quantitative research methods):**Interest in Financial Markets, Analytical, Numerical, Modelling, Self-Motivated, Logical. |

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| **LOCATION (All virtual online or some face to face engagement. If face to face please provide location details):**Our Treasury Risk team is based in London. In light of the current Covid crisis we would imagine that all communication would need to digital – a combination of email and Skype calls. |

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| **Any other supporting information:**The student will need to access company data sets and collect data from members of staff through interviews or document analysis. A confidentiality agreement will need to be put in place between ourselves, the student and the university. We note that this is something that the Business School offers to facilitate.We also note that the handling of any company data is guided through the University’s research ethics regulations, which ensure anonymity, confidentiality and secure storage of data.  |

**Please direct any further enquiries to:**

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