



Bank Stress Testing and Scenario Analysis Training Course

8 – 12 March 2027
Porto

Bank Stress Testing and Scenario Analysis Training Course

Ref: 468_137598 **Date:** 8 – 12 March 2027 **Location:** Porto **Fees:** 5700 Euro

Overview

Bank Stress Testing and Scenario Analysis Training Course is a five-day advanced course for banking risk, finance, treasury, model governance, audit, and executive teams who leave with an Integrated Bank Stress Testing Pack. Participants connect adverse scenario design, macro-financial transmission, portfolio impact models, capital and liquidity effects, reverse stress testing, model assumptions, management actions, governance challenge, and executive reporting. The course turns disconnected projections into decision evidence with traceable assumptions and accountable actions. Agile Leaders Training Center addresses bank stress testing through structured scenario analysis and decision artifacts.

Who Should Attend

- Functions responsible for enterprise stress-testing architecture, risk coverage, and scenario governance
- Teams responsible for capital planning, financial projections, and balance-sheet resilience
- Treasury functions responsible for liquidity impacts, funding constraints, and management actions
- Model governance and validation functions responsible for assumptions, limitations, and credible challenge
- Internal assurance teams responsible for testing controls, data lineage, and reporting integrity
- Executives responsible for interpreting stress results and approving response decisions

The course assumes participants already contribute to bank risk, finance, treasury, model, audit, or capital decisions and leaves out introductory risk terminology and basic financial forecasting.

Departments and Industries

The course supports departments and industries responsible for financial resilience, scenario evidence, and risk-informed decisions.

- Bank risk management, stress testing, and capital planning functions
- Finance, treasury, asset-liability, and liquidity management teams
- Model governance, validation, internal audit, and assurance departments
- Commercial, retail, investment, and transaction banking units
- Insurance, asset management, financial technology, and payment organizations
- Large corporate treasury and financial-services advisory teams

Learning Objectives

By the end of this course, participants will be able to:

- Analyze stress-testing purpose, scope, governance, and risk coverage
- Build adverse scenarios and macro-financial transmission maps
- Apply portfolio impact models across material risk types
- Evaluate capital, liquidity, and reverse stress outcomes
- Diagnose model assumptions, limitations, and aggregation weaknesses
- Prioritize management actions, challenge findings, and executive reporting

Course Agenda

Day 1: Stress Testing Architecture and Scope

- Stress Testing Purpose and Decision Map
- Risk Taxonomy and Portfolio Scope Matrix
- Governance Roles and Challenge Charter
- Data Lineage and Quality Register
- Materiality and Coverage Assessment

Day 2: Scenario Design and Transmission

- Baseline and Adverse Scenario Narrative
- Macro-Financial Variable Translation Map
- Risk Factor Shock Calibration Method
- Scenario Severity and Plausibility Test
- Transmission Channel and Dependency Map

Day 3: Impact Models and Aggregation

- Credit Loss and Migration Impact Model
- Market and Counterparty Shock Assessment
- Net Interest Income and Balance-Sheet Projection
- Capital and Liquidity Impact Bridge
- Portfolio Aggregation and Concentration View

Day 4: Reverse Stress and Decision Governance

- Reverse Stress Failure-Point Analysis
- Model Assumption and Limitation Register
- Management Action Feasibility Scorecard
- Governance Review and Challenge Pack
- Stress Result Dashboard and Reporting Template

Day 5: Bank Stress Testing Practice

- Suggested Exercise: Diagnose Scenario Weakness
- Suggested Exercise: Challenge Model Assumptions
- Suggested Exercise: Evaluate Management Actions
- Suggested Exercise: Present a Stress Decision Review
- Capstone Exercise: Integrated Bank Stress Testing Pack

Practical Exercises

The course uses suggested activities to connect scenario evidence, impact analysis, governance challenge, and accountable decisions.

- Suggested activity: build a baseline and adverse scenario narrative with calibrated shocks, transmission channels, severity tests, and dependencies.
- Suggested activity: apply portfolio impact models and aggregate credit, market, income, capital, liquidity, and concentration outcomes.
- Suggested activity: conduct reverse stress analysis, challenge assumptions and limitations, and test the feasibility of management actions.
- Suggested activity: integrate scenarios, models, dashboards, challenge findings, actions, owners, and reporting into the capstone pack.

FAQs

What is bank stress testing and scenario analysis?

Bank stress testing and scenario analysis examines how severe but plausible conditions could affect portfolios, earnings, capital, liquidity, and strategic choices. It links scenario assumptions to modeled impacts, vulnerabilities, management actions, governance review, and decision reporting.

Who suits bank stress testing training, and what does it assume?

Risk, finance, treasury, capital planning, model governance, audit, and executive professionals suit the training. It assumes experience with banking decisions or analytical review and does not teach introductory risk concepts or basic forecasting.

How does bank stress testing differ from financial forecasting training?

Bank stress testing evaluates adverse conditions, nonlinear vulnerabilities, reverse failure points, risk aggregation, capital and liquidity impacts, and response actions. Financial forecasting training usually concentrates on expected business performance under a central planning view.



How should an adverse banking scenario be designed?

An adverse banking scenario should combine a coherent narrative, material risk factors, calibrated shocks, transmission channels, dependencies, severity, plausibility, and decision relevance. Its assumptions should be traceable and open to challenge.

What belongs in a bank stress-testing decision pack?

A bank stress-testing decision pack should connect scenario narratives, shock calibration, portfolio impacts, capital and liquidity bridges, reverse stress findings, model limitations, management actions, governance challenge, dashboards, owners, and escalation points.

Conclusion

Participants take back an Integrated Bank Stress Testing Pack connecting scenarios, calibrated shocks, portfolio impacts, capital and liquidity effects, reverse stress findings, assumptions, management actions, and governance review. It changes separate projections into traceable decision evidence. The pack gives risk, finance, treasury, model, audit, and executive teams shared thresholds, owners, challenge points, and reporting logic.