MS RISK TEC

INNOVATIVE FRM COURSE WITH AI INTEGRATION

GURGAON, HARYANA

31 OCT -01 NOV 2025

COURSE OVERVIEW

This two-day program provides a comprehensive journey into Financial Risk Management (FRM), with a forward-looking focus on how Artificial Intelligence (AI) is transforming the field.

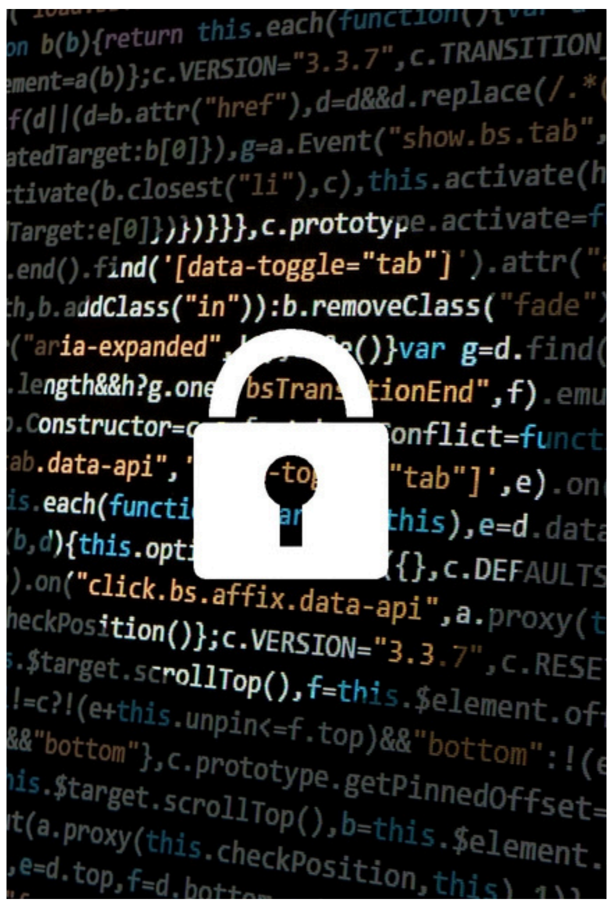
PARTICIPANTS WILL GAIN:

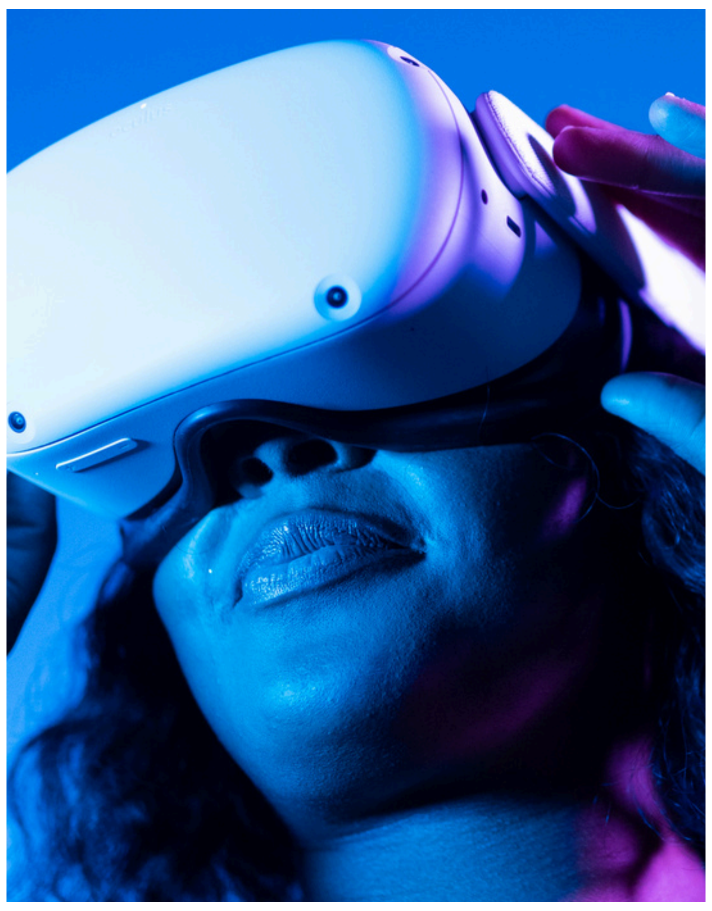
Core Risk Expertise:
Solid foundation in Market, Credit, Operational, and Liquidity Risks

Modern Measurement & Modeling Tools: Exposure to VaR, PD/LGD/EAD, LDA, Liquidity Stress Tests, and regulatory frameworks such as SR 11C, BASEL, ICAAP, and FRTB Compliance.

AI-Enhanced Risk Management: Practical understanding of AI applications in predictive fraud detection, market volatility forecasting, early warning alerts, and regulatory compliance automation

Hands-On Learning: Application through case studies, simulations, and executive exercises





DISTINGUISHED FACULTY & PANELISTS

Panel Discussion: “Future of FRM with AI”

(Day 1, 9:00 – 9:30 AM)

Our program is led by a distinguished panel of global experts with decades of experience in Risk Management, Finance, and AI:

Manas Pandey – CEO,
MS Risktec Solutions;
AI-powered Risk Management & Consulting Leader

Dr. Sonjai Kumar, PhD
CFIRM
Global Expert in Enterprise Risk Management & Governance

Mr. Purshotam C. Lal,
CFP
Global Expert in Enterprise Risk Management & Governance

Mr. Shankardas Gupta
Former CRO, BOI,
EX- MD-Indo Zambia Bank

Dr. Purnima Rao,
PhD
Chair Professor, Finance at FIIB;
Researcher in Financial Risk Analytics

Mr. Lalit Taneja,
FRM
Director, Delhi Chapter, Global Association of Risk Professionals (GARP)

DAY 1 – CORE FRM RISKS & FOUNDATIONS

Welcome & Course Introduction

- Why Risk Management Matters Today
- How AI is reshaping the FRM landscape

MODULE 1 : MARKET RISK

TIME :- 10:00 AM - 12:00 PM

- **Concepts:** Market risk types & drivers
- **Measurement:** Value at Risk (VaR), Expected Shortfall (ES)
- **Modeling:** Stress testing, scenario analysis, Monte Carlo simulations
- **Management:** Hedging, portfolio diversification
- **Case Study:** Market volatility during COVID-19 & hedging strategies
- Quiz

LUNCH BREAK (12:00 – 1:00)

MODULE 2: CREDIT RISK

TIME :- 1:00 PM – 3:00 PM

- **Concepts:** Counterparty risk, concentration risk, default risk
- **Measurement:** Credit spreads, ratings, risk-weighted assets
- **Modeling:** Probability of Default (PD), Loss Given Default (LGD), Exposure at Default (EAD)
- **Management:** Credit portfolio diversification, credit derivatives
- **Case Study:** 2008 Financial Crisis – Credit Risk Lessons
- **Quiz**

MODULE 3: OPERATIONAL RISK

TIME :- 3:15 PM – 5:15 PM

- **Concepts: Risk from people, processes, systems, external events**
- **Measurement: KRIs, incident data, scenario analysis**
- **Modeling: Loss Distribution Approach (LDA)**
- **Management: Risk & Control Self-Assessment (RCSA), internal controls, cyber risk mitigation**
- **Case Study: High-profile operational failure (e.g., Barings Bank)**
- **Quiz**

- **Day 1 Wrap-Up (5:15 – 5:30)**
- **Key learnings | Executive reflections**

DAY 2 – ADVANCED RISKS & AI IN FRM

MODULE 4: LIQUIDITY RISK

TIME :- 9:30 PM – 11:15 PM

- **Concepts: Funding liquidity vs market liquidity**
- **Measurement: Liquidity Coverage Ratio (LCR), Net Stable Funding Ratio (NSFR)**
- **Modeling: Stress scenarios, intraday liquidity risk**
- **Management: Cash flow forecasting, contingency funding plans**
- **Case Study: Lehman Brothers collapse & liquidity crisis**
- **Quiz**

TEA BREAK (11:15 AM – 11:30 AM)

MODULE 5: AI INTEGRATION IN FRM

TIME :- 11:30 AM – 1:30 PM

- **Concepts:** AI/ML role in FRM
- **Measurement & Modeling:**
  - ML for credit scoring (random forests, gradient boosting)
  - NLP for regulatory compliance (SR-11C model validation)
  - Deep learning for fraud detection & anomaly detection
- **Management:** Using AI for early warning systems, risk dashboards
- **Emerging Trends:** Generative AI, Explainable AI (XAI), AI governance
- **Case Study:** AI-driven credit default prediction

LUNCH BREAK (1:30 PM – 2:30 PM)

EXECUTIVE SIMULATION & INTEGRATION WORKSHOP

TIME :- 2:30 PM – 4:30 PM

- **Group exercise: Build a mini "AI-Enhanced FRM Framework" for a bank/insurance company**
- **Scenario-based risk assessment**
- **AI-enhanced decision-making dashboards**

CLOSING SESSION (4:30 PM – 5:30 PM)

Key takeaways | Certificate distribution | Networking & Q&A

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Register Here

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