

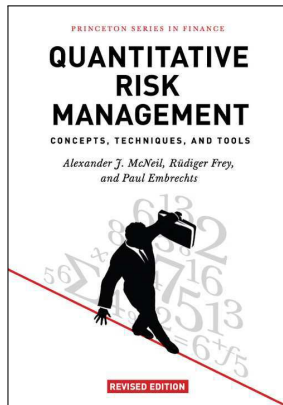
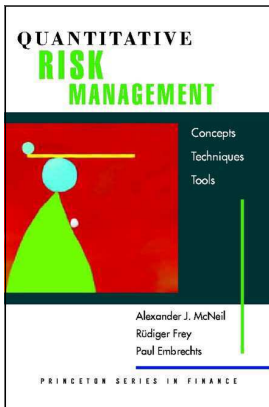
# Quantitative Risk Management

<http://www.qrmtutorial.org>

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# Course information

- Website: <http://www.qrmtutorial.org>
- Book: A. J. McNeil, R. Frey, P. Embrechts  
*Quantitative Risk Management* (1st edition: 2005; revised edition: 2015)



# Overview

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  - 3 Empirical properties of financial data**
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