

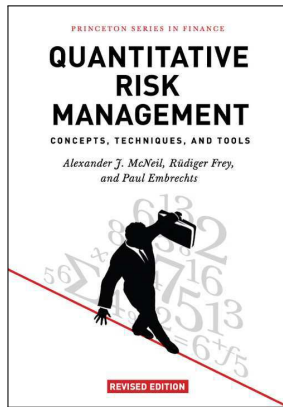
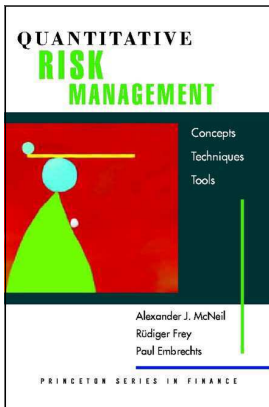
Quantitative Risk Management

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Course information

- Website: <http://www.qrmtutorial.org>
- Book: A. J. McNeil, R. Frey, P. Embrechts
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Overview

- 1 Risk in perspective
- 2 Basics concepts in risk management
- 3 Empirical properties of financial data
- 4 Financial time series
- 5 Extreme value theory
- 6 Multivariate models
- 7 Copulas and dependence

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