

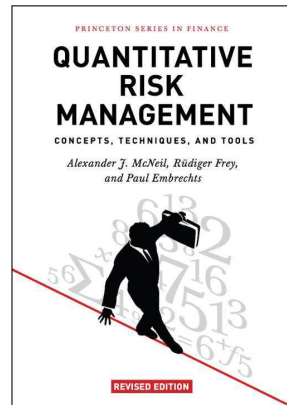
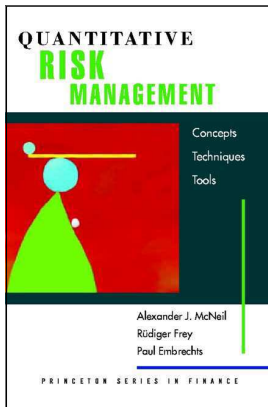
Quantitative Risk Management

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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

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

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