

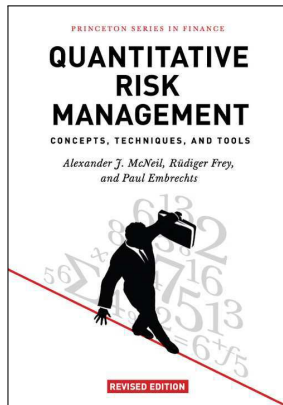
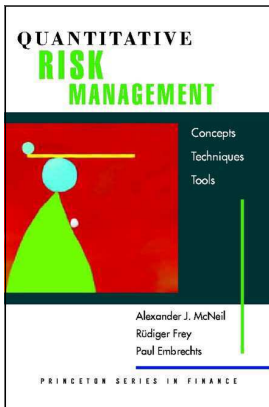
Credit Risk Modelling

<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

- 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**
- A Appendix**

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