

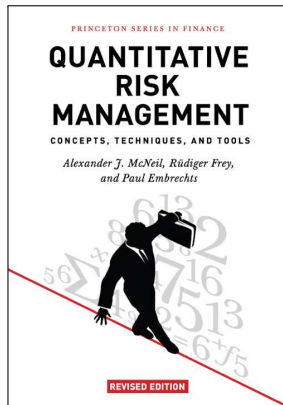
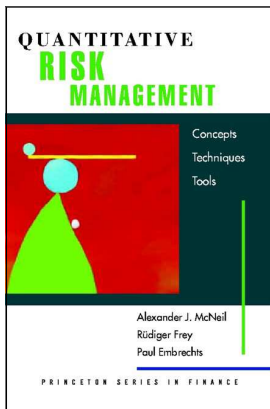
Quantitative Risk Management

<http://www.qrmtutorial.org>

Last update: 2019-04-06

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
- 8 Aggregate risk
- 9 Market Risk
- 10 Credit risk

- 11 Portfolio credit risk management**
- 14 Multivariate time series**
- 17 Introduction to counterparty risk**
- A Appendix**

1 Risk in perspective

- 1.1 Risk
- 1.2 A brief history of risk management
- 1.3 The regulatory framework
- 1.4 Why manage financial risk?
- 1.5 Quantitative Risk Management