Quantitative Risk Management

https://www.qrmtutorial.org

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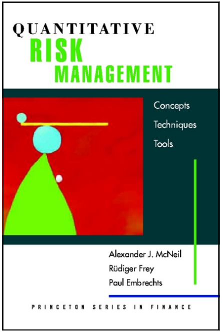
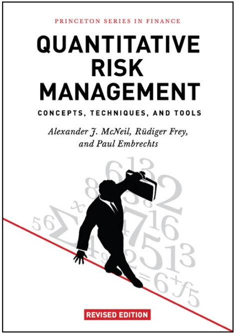
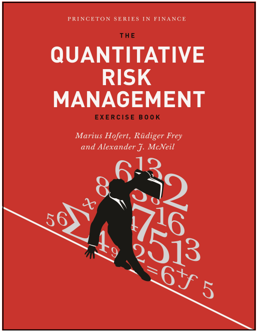
P. Embrechts, R. Frey, M. Hofert, A. J. McNeil

Course information

- Website: `https://www.qrmtutorial.org`
- Textbook: A. J. McNeil, R. Frey, P. Embrechts
  Quantitative Risk Management (1st edition: 2005; revised edition: 2015)
- Exercise book: M. Hofert, R. Frey, A. J. McNeil
  The Quantitative Risk Management Exercise Book (2020)







Overview