

Quantitative Risk Management

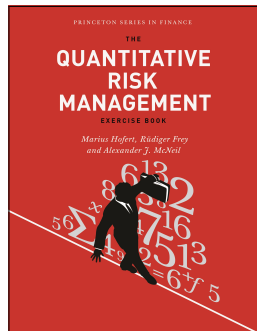
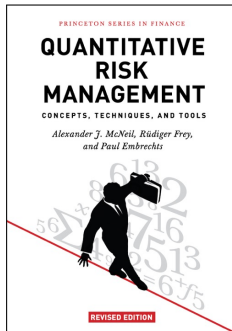
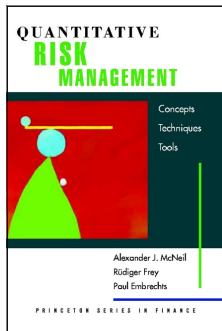
<https://www.qrmtutorial.org>

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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

- 1 Risk in perspective
- 2 Basic 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

References

A Appendix