Quantitative Risk Management

https://www.qrmtutorial.org

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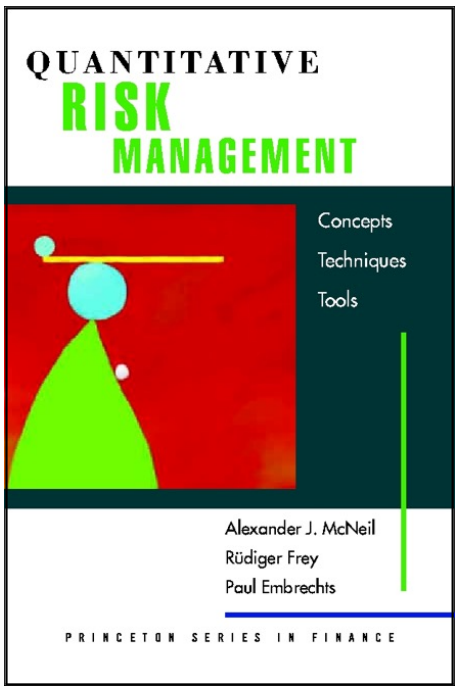
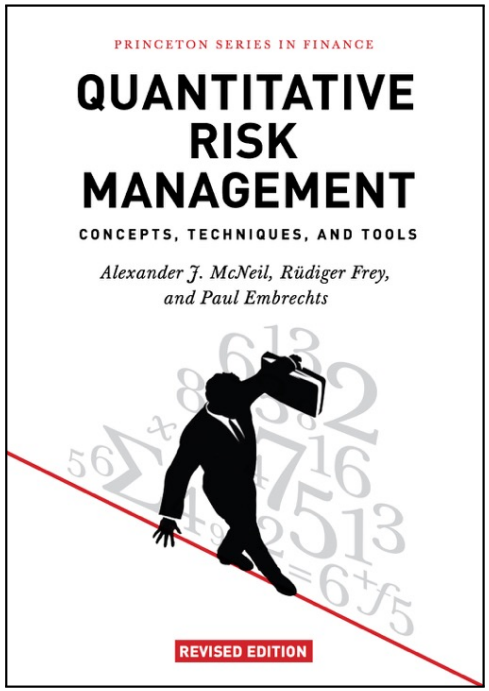
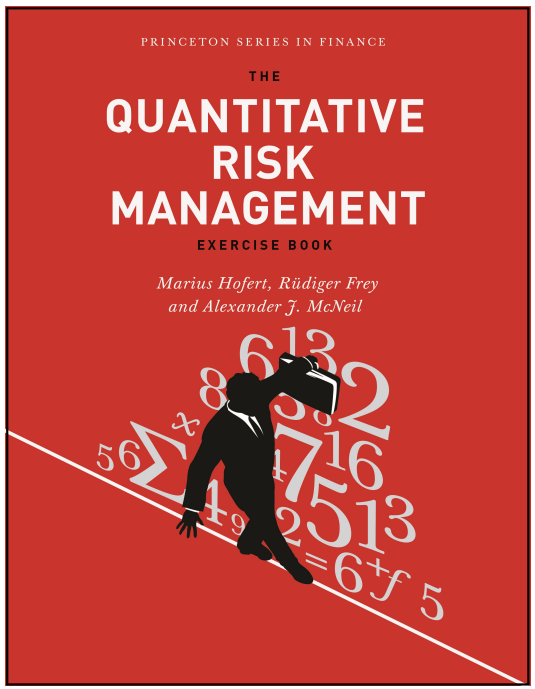
Course information

- 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