

MATH 510. QUANTITATIVE RISK MANAGEMENT.

Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

This course is not offered this catalogue year.

Description

Basics concepts in quantitative risk management: types of financial risk, loss distribution, risk measures, regulatory framework. Empirical properties of financial data, models for stochastic volatility. Extreme-value theory models for maxima and threshold exceedances. Multivariate models, copulas, and dependence measures. Risk aggregation.

- Prerequisites: (MATH 323 or MATH 356 or equivalent) and (MATH 324 or MATH 357 or equivalent)

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