UCL Université catholique de Louvain

LACTU2210

2015-2016

Quantitative Risk Management

3.0 credits	15.0 h	2q

Teacher(s) :	Hafner Christian ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Prerequisites :	Basic classes in statistics (e.g. INGE1214) and quantitative finance *The prerequisite(s) for this Teaching Unit (Unité d'enseignement – UE) for the programmes/courses that offer this Teaching Unit are specified at the end of this sheet.*
Main themes :	Analysis of various risks in financial and alternative markets
Aims :	Ability to evaluate and assess quantitative risks *The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".*
Evaluation methods :	Assignments (20%) and oral exam (80%)
Teaching methods :	Several practical assignments, to be solved on the computer, will be used to guideline the students throughout the class. The assignments will be evaluated.
Content :	This class introduces the student to the methodology used in quantitative risk management. The topics cover basic concepts in risk management, risk measures, multivariate models, financial time series and measures of dependence. It will be focused on the statistical aspects and practical implementation of the discussed techniques.
Bibliography :	« Quantitative Risk Management: Concepts, Techniques, and Tools » (2005) Alexander J. McNeil, Rüdiger Frey, and Paul Embrechts, Princeton Series in Finance.
Faculty or entity in charge:	LSBA

Programmes / formations proposant cette unité d'enseignement (UE)

Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Actuarial Science	ACTU2M	3	LFSAB1105 **and** LSTAT2020 **and** LACTU2010 **and** LACTU2070 **and** LACTU2080	
Master [120] in Statistics: General	STAT2M	3	-	