FIM Minicourse

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Practical examples in Quantitative Risk Management

21 February - 1 March 2018

Wednesday	21 February	10:15 - 12:00
Thursday	22 February	13:15 - 15:00
Monday	26 February	10:15 - 12:00
Wednesday	28 February	10:15 - 12:00
Thursday	01 March	13:15 - 15:00

HG G 19.2 ETH Zürich, Rämistrasse 101

Abstract

Quantitative Risk Management concerns the quantification, modeling and management of risk. It has been largely influenced by fields such as Risk Measures, Extreme Value Theory, Multivariate Distributions, Copulas, Risk Aggregation and, more recently, Computational Statistics. This minicourse covers selected highlights of these fields relevant for Quantitative Risk Management practice in the form of examples. Participating students are expected to have passed a basic course in Probability and will gain an overview and insight on this active field of research and its practical relevance.

www.fim.math.ethz.ch/lectures

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