COURSE DETAIL

STATISTICAL METHODS IN RISK MANAGEMENT

Country
United Kingdom - England

Host Institution
London School of Economics

Program(s)
Summer at London School of Economics

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Statistics

UCEAP Course Number
130

UCEAP Course Suffix
S

UCEAP Official Title
STATISTICAL METHODS IN RISK MANAGEMENT

UCEAP Transcript Title
STATS IN RISK MGMT

UCEAP Quarter Units
5.50

UCEAP Semester Units

3.70

Course Description

The implementation of sound quantitative risk models is a vital task for all financial institutions, and this trend has accelerated in recent years after the last financial crisis. This course provides a self-contained introduction to both theoretical and practical implementation of various techniques in risk management. The course draws on diverse quantitative disciplines, from probability to statistics, from actuarial science to quantitative finance. Main topics include risk factor models, risk measures and their statistical estimation, multivariate factor models, dimensional reduction techniques, copulas, and measure of dependence on extreme events. the course works with real financial data and provides hands-on experience on practical applications.

Language(s) of Instruction

English

Host Institution Course Number

ME317

Host Institution Course Title

STATISTICAL METHODS IN RISK MANAGEMENT

Host Institution Campus

London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department

Research Methods, Data Science, and Mathematics

Print