

# 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 Course Details**

### **Host Institution Campus**

London School of Economics

### **Host Institution Faculty**

### **Host Institution Degree**

### **Host Institution Department**

Research Methods, Data Science, and Mathematics

### **Course Last Reviewed**

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