COURSE DETAIL

RISK MANAGEMENT AND MODELLING

Country

United Kingdom - England

Host Institution

London School of Economics

Program(s)

London School of Economics

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

103

UCEAP Course Suffix

UCEAP Official Title

RISK MANAGEMENT AND MODELLING

UCEAP Transcript Title

RISK MGMT&MODELLING

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

The main topics covered in this course are financial risk analysis and financial risk. The course provides students with a thorough understanding of market risk from both a practical and technical point of view. A representative list of topics covered includes empirical properties of market prices (fat tails, volatility clusters) and forecasting of conditional volatility; concepts of financial risk (volatility, Value-at-Risk); univariate and multivariate volatility models (ARCH, GARCH); implementation and evaluation of risk forecasts; and endogenous risk. Students apply the models to real financial data using Matlab/Python/R, a programming environment widely used in industry and academia. No prior knowledge of programming is assumed.

Language(s) of Instruction

English

Host Institution Course Number

FM321

Host Institution Course Title

RISK MANAGEMENT AND MODELLING

Host Institution Campus

London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department

Finance

Print