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

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