

# University of Pretoria Yearbook 2016

## Quantitative risk management 833 (WTW 833)

<b>Qualification</b>	Postgraduate
<b>Faculty</b>	<a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Module credits</b>	30.00
<b>Programmes</b>	<a href="#">MSc Financial Engineering</a>
<b>Prerequisites</b>	Financial Engineering on honours level
<b>Contact time</b>	1 lecture per week
<b>Language of tuition</b>	English
<b>Academic organisation</b>	Mathematics and Applied Maths
<b>Period of presentation</b>	Year

### Module content

\*Consult with the head of the department of Mathematics and Applied Mathematics about the availability of this master's module in a particular year.

Risk in perspective. Traditional RiskMetrics. Methods to calculate VaR. Designing scenario analyses and stress analysis. Risk measures based on loss distributions. Aggregate risk measures which include coherent risk measures. Extreme value theory. Correlation, copulas and dependence. Credit risk management.

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