

University of Pretoria Yearbook 2018

Enterprise risk management 721 (IAS 721)

Qualification Postgraduate

Faculty [Faculty of Natural and Agricultural Sciences](#)

Module credits 40.00

Programmes [BScHons Actuarial Science](#)

Contact time 2 lectures per week, 2 practicals per week

Language of tuition Module is presented in English

Department Actuarial Science

Period of presentation Semester 2

Module content

ERM framework. External risk frameworks. Stakeholders. Risk appetite. The risk management function. Risk management processes. Risk identification and assessment. Risk classification. Risk Measurement. Risk modelling. Analysis of data. Copulas. Fitting models. Extreme Value Theory. The use of models in ERM. Analysis of selected risks. Risk optimisation and risk responses. Risk management of selected risks. Economic Capital.

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