

University of Pretoria Yearbook 2019

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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