

University of Pretoria Yearbook 2020

Quantitative risk management 833 (WTW 833)

Qualification Postgraduate

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

Module credits 0.00

Prerequisites Financial Engineering on honours level

Contact time 1 lecture per week

Language of tuition Module is presented in English

Department Mathematics and Applied Mathematics

Period of presentation 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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