



University of
Zurich ^{UZH}

ETH

Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Master of Science in Quantitative Finance

Quantitative Risk Management

Lecturers: Prof. Dr. Paul Embrechts

Credits (ECTS): 4.0

Course contents:

Risk in Perspective, Basic Concepts, Multivariate Models, Copulas and Dependence, Aggregate Risk, Extreme Value Theory, Operational Risk and Insurance Analytics

Literature:

- McNeil, A.J.; Frey, R.; Embrechts, P.: „Quantitative Risk Management: Concepts, Techniques, Tools“, Princeton University Press, 2005.