University of Zurich[UZH] | ETH Eidgenössische Technische Hochschule Zürich Swiss Federal Institute of Technology Zurich

Master of Science UZH ETH in Quantitative Finance

Quantitative Risk Management

Lecturer: 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, AJ.; Frey, R.; Embrechts, P.: „Quantitative Risk Management: Concepts, Techniques, Tools“, Princeton University Press, 2005.