UCLouvain

lactu2210

2024

Quantitative Risk Management

5.00 credits	30.0 h	Q2

Teacher(s)	Hafner Christian ;
Language :	English > French-friendly
Place of the course	Louvain-la-Neuve
Prerequisites	Mastery of English at the level of LANGL1330 course. Mastery of basic concepts in statistics and probability calculation, at the level of courses in the FSA1BA, INGE1BA, MATH1BA programs or the access minor in statistics, actuarial sciences and data science.
Main themes	Statistical risk analysis in financial and alternative markets. Estimation of risk measures. Empirical properties of financial time series. Volatility and dependence models. Extreme value theory.
Learning outcomes	
Faculty or entity in charge	LSBA

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Mathematics	MATH2M	5		
Master [120] in Actuarial Science	ACTU2M	5		
Master [120] in Statistics: General	STAT2M	5		
Master [120] in Mathematical Engineering	MAP2M	5		