

Applied math in risk



Topic 1: Mathematical modeling of risk

- Risk Definition
- The mathematical model based on scenarios
- Information used in modeling
- Probability space
- Practical examples

Topic 2: Process modeling

- Random variables
- The role of measurability
- What is a distribution?
- Practical examples

Topic 3: Credit risk modeling at portfolio level

- Expected loss
- The mean of a random variable
- Practical examples of provisions calculation
- Unexpected loss
- Quantile of a random variable
- Practical examples of capital calculation

Topic 4: Credit risk modeling at individual level

- The probability of default
- Conditional probability
- Logistic regression
- The maximum likelihood method
- Practical examples

Topic 5: Models performance

- Power of discrimination
- Population stability
- Distribution concentration
- Backtesting
- Practical examples

Why us?

Our seminars are created and updated using the **extensive experience, skills and research of our trainers** in the field of corporate finance, corporate analytics and risk management.

For internally organized educational programs, **we work together** with your organization to design, implement and evaluate such programs.

The way in which our educational programs are delivered is different and makes the difference due to our trainers that have intellectual passion for the content, academic attestation and perhaps most importantly promote thinking "outside the box"

Related programmms

- Programming in R
- Default price modeling
- Risk management
- Time series

Registration and cancellations

Registration in the program can be done by filling in the form which is available in the contact area of our site (www.corpquants.ro)

Registration in the program can be canceled by means of a letter sent by post or e-mail to the address listed below received by us at least 5 calendar days before the start of the course, in which case the amount paid will be fully refunded.

The cancellation of registration in the program, received by us, less than 5 days in advance of the start date of the program is eligible to be replaced by participation in another program, but the amounts paid will not be returned.

We reserve the right to cancel or reschedule our programs at any time.