IBM Algorithmics Foundations of Risk++
Information

Length:	16.0 Hours
__Ref:	G2003G
Delivery method:	Classroom
Price:	AUD

Overview

*** **For inquiries and scheduling for this course, please contact wfssedu@us.ibm.com** ***

This is an IBM ISDR course.

Risk++ is a set of powerful C++ frameworks for risk management and financial modeling which can be leveraged to develop custom risk management solutions, and to extend the functionality of RiskWatch.

Upon successful completion of the course, the participant will be able to:

- Explain the design and functionality of the Risk++ library;
- Describe the types of financial functions that can be created in Risk++;
- Describe the underlying financial modeling paradigm, its flexible and extensible "plug-in" architecture, as well as its capabilities and limitations;
- Develop and Implement Dynamically Loaded Modules (DLM's) for use in RiskWatch using Risk++ code;
- Map real instrument parameters in to Risk++ attribute classes;
- Create State Procedures, new Instruments, Pricing Functions and Settlement Procedures.

Public

This advanced course is designed for Financial model developers, implementers, and financial system integrators.

Prerequisites

You should have:

- Foundations of RiskWatch
- thorough knowledge of C++
- working knowledge of Unix
- basic understanding of finance

Objective

Please refer to course overview for description information.

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