IBM Algorithmics Foundations of RiskScript
Information

Length:	16.0 Hours
__Ref:	G2002G
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.

RiskScript is designed to allow users to create their own extensions for RiskWatch. These extensions can be in the form of macros, new pricing functions, state procedures, settlement procedures and simulation functions.

Public

This advanced course is relevant for anyone who wishes to extend the functionality of, or automate processes in, Riskwatch such as risk managers, trading analysts, investment managers, IT staff and financial analysts.

Prerequisits

You should have:

- Basic knowledge of programming **and** familiarity with financial risk management principles **and** terminology

Objective

To provide participants with an overview of Riskwatch functionality and to provide hands on experience with various methods of setting up and analyzing portfolios. Upon successful completion of the course the participant will be able to:

- Explain the basics of BasicScript syntax;
- Describe RiskScript methods and objects;
- Create Pricing Functions, State Procedures and Curve Functions;
- Create and run RiskScript Aggregation Functions and Macros;

- Create Simulation Expressions

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