IBM Algorithmics Introduction to Algo Risk Application
Information

Length:	8.0 Hours
__Ref:	G1000G
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.

The Algo Risk Application (ARA) distributes all portfolio risk information required to facilitate the investment decision making process. The training itself is intended to provide participants with an overview of ARA, with hands-on experience in its functionality.

Public

The target audience is the ARA end-user, particularly risk managers/analysts, portfolio managers and traders, investment analysts, and other financial professionals.

Prerequisits

A basic knowledge of risk management principles such as Value-at-Risk, scenario analysis,**and** derivatives is presumed.

Objective

- "Slice and dice" portfolios in ARA by means of aggregation
- Build risk management reports for selected portfolios
- Generate Monte Carlo and Historical VaR reports, with parametric method comparisons
- Perform portfolio scenario analysis, including stress testing
- Undertake "what-if" analysis of portfolios
- Define user-preferences
- Build virtual portfolios and benchmarks as a basis for tracking and related forms of relative risk analysis
- Manage your portfolios, benchmarks, and reports

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