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IBM Algorithmics Introduction to Algo Scenario Engine
Information

Length: 8.0 Hours
Ref: G0201G □
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.

Introduction to Algo Scenario Engine™ is an advanced scenario generation application. It is an important part of integrated market and credit risk solutions. The scenarios created in ASE are based on historical time series data of observable market rates and prices. The scenarios generated by ASE are used for simulation and stress testing of portfolios.

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

- Describe the type of data required to generate scenarios;
- Create an ASE configuration file and set up the application;
- Use ASE commands to perform various tasks;
- Navigate using the ASE Graphical User Interface;
- Explain the various scenario types;
- Describe the different components required to generate scenarios;
- Integrate ASE with RiskWatch.

Public

This intermediate course is aimed at finance individuals, including risk managers, trading analysts, investment managers, and financial analysts.

Prerequisites

You should have a foundation of RiskWatch **or** equivalent.

Basic knowledge of UNIX is required.

Objective

Please refer to Course Overview for description information.

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