



Enterprise Computing Solutions - Education Services

## OFERTA FORMATIVA

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# IBM Algorithmics Introduction to Algo Scenario Engine

CÓDIGO:	DURACIÓN:	Precio:
G0201G	8 Hours (1 dia)	€650.00

## Description

\*\*\* For inquiries and scheduling for this course, please contact [wfssedu@us.ibm.com](mailto: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.

## Objetivos

\*\*\* For inquiries and scheduling for this course,

Please refer to Course Overview for description information. [please contact wfssedu@us.ibm.com](mailto:wfssedu@us.ibm.com) \*\*\*

This is an IBM ISDR course.

## Público

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

## Requisitos Previos

You should have a foundation of RiskWatch **or** equivalent. Basic knowledge of UNIX is required.

## Programa

This one-day course is delivered through a number of mediums, including product demonstrations, instructor-led exercises and self-paced hands-on practice.

- Introduction to ASE and Navigation
- Understanding the Input data for scenario generation
- Breaking down ASE into its components
  - Blocks/ Models/ Estimations/ Transformations
- Understanding and bringing all the components together in Scenario Generators and Scenario Sets
- Creating Historical Scenarios through deeper analytics
- Creating Monte Carlo Scenarios through deeper analytics
- Understanding how ASE integrates with RW

## **Fechas Programadas**

A petición. Gracias por contactarnos.

## **Información Adicional**

Esta formación también está disponible en modalidad presencial. Por favor contáctenos para más información.