



Enterprise Computing Solutions - Education Services

## OFERTA FORMATIVA

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# IBM Algorithmics Introduction to Algo Risk Application

<b>CÓDIGO:</b>	<b>DURACIÓN:</b>	<b>Precio:</b>
G1000G	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.

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.

## Objetivos

- "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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## Público

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

## Requisitos Previos

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

## Programa

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

- Introduction to ARA and Navigation
- Understanding how to set up the General Preferences
- Understanding how ARA develops its analytics
  - Various Aggregation Methods
  - How they are seen in the Results Viewer
  - Absolute vs Relative Risk
  - Concentration Profiles
  - Analyzing the risk through different Trading Strategies
  - Create and Manage Limits
- Understand how ARA generates Reports

NB: Optimization will not be covered in this course

## Más información

Prior to enrolling, IBM Employees must follow their Division/Department processes to obtain approval to attend this public training class. Failure to follow Division/Department approval processes may result in the IBM Employee being personally responsible for the class charges.

GBS practitioners that use the EViTA system for requesting external training should use that same process for this course. Go to the EViTA site to start this process: <http://w3.ibm.com/services/gbs/evita/BCSVTEnl.nsf>

Once you enroll in a GTP class, you will receive a confirmation letter that should show:

The current GTP list price

The 20% discounted price available to IBMers. This is the price you will be invoiced for the class.

## Fechas Programadas

A petición. Gracias por [contactarnos](#).

## Información Adicional

[Esta formación también está disponible en modalidad presencial. Por favor contáctenos para más información.](#)