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Enterprise Computing Solutions - Education Services

OFERTA FORMATIVA

Detalles de contacto

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IBM Algorithmics Foundations of RiskWatch

CÓDIGO:	**DURACIÓN:**	**Precio:**
G1002G	8 Hours (1 dia)	€650.00

Description

***** For inquiries and scheduling for this course,
please contact wfssedu@us.ibm.com *****   This is an IBM ISDR course.

In version 255, IBM® Algo Risk Application introduced a series of new capabilities, including the ability to see properties of financial instruments, create new instruments and include them in simulations, define and process new scenarios and assess critical scenarios. This course follows the introductory course, providing both the opportunity to become familiar with the newest features and braoder experience with the overall application.

Objetivos

- Navigate the IBM® Algo Risk Application to produce desired reports
- Articulate the underlying what-if architecture and workflows, describing how they support critical features and processes
- Perform a Drill-Through using a sample data set to view instrument attributes and underlyings, investigate scenario sets and visualize component risk factors
- Perform on demand analysis of individual risk factors in a portfolio context
- Add assets (previously simulated) to an existing sample portfolio using what-if methods
- Add new assets (not previously simulated) to an existing sample portfolio using what-if deal features
- Demonstrate the creation new scenarios for a sample market event against a sample portfolio using what-if scenarios
- Refine a scenario set to isolate specific trigger times or instruments to solve a sample business problem using what-if scenarios
- Describe the "Critical Scenarios" feature and its benefits
- Use Critical Scenarios to create new scenarios using combinations of existing scenarios, apply various criteria to the selection and combination of scenarios
- Compare VaR measures across two dates using multi-context enhancements
- Explore a sample portfolio's risk profile using attribution
- Describe new graphical representations of VaR
- Use the scheduler to automatically create and save reports on a regular basis
- Utilize the Rule Based Reporting functionality

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Público

This advanced course is primarily for a market risk manager or portfolio manager. Anyone who uses the IBM® Algo Risk Application to perform their duties will find this course of interest. For those on the implementation team who will be defining or implementing reports, making quantitative or architectural decisions, or performing quantitative validation, this course is essential.

Requisitos Previos

You should have:

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

Completion of:

- Introduction to Algo Risk Application course is required.

Programa

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

- Review of ARA and Navigation
- What-if architecture and Enabled functionality
- Drill-Through architecture and process flow
- What-if deal functionality, architecture and process flow
- What-if scenarios
- Critical scenario characteristic, architecture and workflow
- Enhanced features including Multiple-Context, Policy analysis and attribution,
- Rule based Reporting, VaR Graphing and Scheduler

Fechas Programadas

A petición. Gracias por contactarnos.

Información Adicional

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