Enterprise Computing Solutions - Education Services

OFERTA FORMATIVA

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IBM Algorithmics Foundations of RiskWatch

CÓDIGO:	DURACIÓN:	Precio:
G1102G	16 Hours (2 días)	€1,100.00

Description

***** For inquiries and scheduling for this course,**
please contact wfssedu@us.ibm.com *** This is an IBM ISDR course.
IBM Algorithmics Foundations of Risk and Financial Engineering Workbench (RFE Workbench) is a two-day, instructor-led course designed to provide financial individuals, including risk managers, investment managers, and analysts with a comprehensive overview of the application. The participants will learn the purpose and benefits of the application and perform hands-on exercises. They will explore various methods of modeling financial instruments and performing portfolio and scenario analysis, including locating key contributing risk factors, annotating sessions with key findings and re-configuring reports to validate results.

Objetivos

Please refer to Course Overview for description information.***** For inquiries and scheduling for this course, please contact wfssedu@us.ibm.com *****
This is an IBM ISDR course.

Público

This intermediate course is for risk managers, portfolio managers, credit risk managers, risk analysts, business analysts, capital and compliance analysts, regulatory reporting officer, asset/liability manager, liquidity risk manager, financial engineer, financial analyst, quantitative analyst.

Requisitos Previos

There are no prerequisites for this course.

Programa

Day 1:

- Concepts and Methodologies
  - RFE Workbench methodology and concepts
  - Role of RFE Workbench within IBM Algo One
  - Data management for RFE Workbench within IBM Algo One
  - Mark-to-Future methodology within IBM Algo One
  - Key Navigation Features of the application

- Financial Modeling in RFE Workbench
  - Set up of financial instruments
  - Set up of portfolios
  - Set up of valuation functions

- Financial Modeling in RFE Workbench Cont'd
  - Set up of risk factor tables
  - Set up of foreign exchange tables
  - Set up of templates
  - Valuation of a portfolio

- Scenario Creation in RFE Workbench
  - Scenario creation within IBM Algo One

- Create scenario sets in RFE Workbench (what-if, iterative, generated)

DAY 2

- Stress Testing in RFE Workbench
  - Set up Stress Test view
  - Practice of various aggregation techniques
  - Set up of simulation functions
  - Simulation of portfolios through time

- Value at Risk calculation and report generation in RFE Workbench
  - Set up and review of parameters for non-parametric and parametric Value at Risk calculation
  - Calculation of Value at Risk
  - Creation of various risk reports

- Investigative risk analysis
  - Identify critical scenarios in a test dataset
  - Identify critical portfolios in a test dataset
  - Use RFE Workbench Comments Manager as a collaboration tool

- Investigative risk analysis Cont'd
  - Investigate critical scenarios
  - Investigate critical portfolios
  - Discuss critical findings

Fechas Programadas

A petición. Gracias por contactarnos.

Información Adicional

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