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Risk Management II

2-Day Professional Development Seminar

SEMINAR DESCRIPTION

This is an extension of Risk Management I.

COVERAGE

The following topics will be covered during this 2 day seminar.

Simulation Techniques (Day 1)

- Correlating and Truncating Distributions
- Alternate Parameters
- Multidimensional Simulations
- Distributional Fitting
- Due Diligence and Pitfalls in Simulation

Simulation and Analytical Tools (Day 2)

- Static Tornado and Spider
- Dynamic Sensitivity Analysis
- Hypothesis Test on Different Distributions
- Nonparametric Bootstrap Simulation

The applied work will be performed using a software program called Risk Simulator. Data sets for the applications will be provided. Participants are advisable to bring their own preinstalled laptops if they wish to try out the applied work during this seminar.

There will be a morning & afternoon tea/coffee breaks with snacks (10:00 am and 3:00pm) and a networking power luncheon (from 12:00 to 13:00pm)