

Downside Risk (Master Course)

The course Downside Risk addresses relevant topics among the field of risk management, including the

- portfolio selection according to common downside-risk-criteria,
- class of lower partial moments as alternate risk measures,
- quantification of risk by means of the (conditional) Value at Risk,
- Downside performance measurement and portfolio insurance.

The course is thus recommended for students interested in developing skills related to the downside-oriented portfolio management and market-risk measurement.

More information could you find › [here](https://elearning.ovgu.de/course/view.php?id=4794) (<https://elearning.ovgu.de/course/view.php?id=4794>) .

