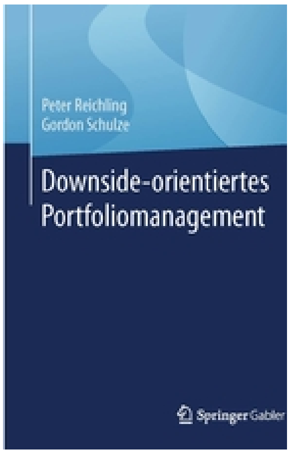
Downside Risk (Master Course)



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) .