Tel. +39 02 365738
info@overneteducation.it
www.overneteducation.it

G2001G

IBM Algorithmics Introduction to RiskWatch for Data Modelers and Integrators

Durata: 1 gg

Descrizione

RiskWatch™ is the core analytical engine within the Algo Market Analytics product, providing a complete set of methodologies to measure, monitor, simulate, and restructure risk. This one-day course is intended to provide participants with an overview of RiskWatch functionality, and hands-on experience with various methods of setting up and analyzing portfolios.

Objectives: •Discuss the role of RiskWatch within Algo One

- •Differentiate between the types of data required for the RiskWatch environment
- •Confer about the concepts of Mark to Market and Mark to Future
- •Navigate through the various key aspects of the RiskWatch application
- •Develop a basic financial instrument with the associated models and risk factor "curves"
- •Recognize the construction of Portfolio hierarchy and build a portfolio of financial instruments
- •Design and develop risk factor curves and assess their applicability
- •Import Scenarios and Scenario Sets in RiskWatch
- •Practice within the Stress Room with required attributes, including the use of simulation functions
- •Calculate Value-at-Risk (VaR) in RiskWatch using the Monte Carlo and Historical simulation methods
- •Aggregate portfolios by various single and multiple attributes
- •Build risk management reports on the portfolio

A chi è rivolto?

This intermediate course is aimed at finance individuals, including risk managers, investment managers, analysts, as well as data integrators and project team members.

Prerequisiti

You should have:

- •Basic knowledge of financial modeling, risk measurement, and derivative finance

Contenuti

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

Day 1:

- •Introduction and course agenda
- •RiskWatch within the Algo One framework
- •Mark to Future
- •RiskWatch Navigation
- •Building financial instruments in RiskWatch •Defining models and risk factors

•Building portfolios and portfolio hierarchies

•Examining the FX relationship between two or more currencies
•Differentiate between Standard, Generated, and Iterative Scenarios
•Setting up the Stress Room for across-time and scenario set valuation of portfolios
•Calculation of Monte Carlo simulation VaR in the Stress Room
•Simulation functions
•Portfolio Aggregation
•Exporting results