

MASTER OF SCIENCE IN WEALTH MANAGEMENT

MAÎTRISE UNIVERSITAIRE EN GESTION DE PATRIMOINE

QUANTITATIVE RISK MANAGEMENT (S413047)

Prof. Olivier SCAILLET

6 ECTS

Semester: Spring

Teaching language: English

- Testing for PQD
- Inference in Copula Models
- GOF Tests for Copula
- Survival Copula
- Financial Applications

http://www.scaillet.ch/Home_Page_of_Olivier_Scaillet.htm