INSTITUTUL DE MATEMATICA
« SIMION STOILOW »
AL ACADEMIEI ROMANE

In cadrul Proiectului:

POSDRU - CERBUN (ID. 62988)

ANUNTA:

Ciclul de lectii:

Credit Risk Management

sustinute de Prof. Pasquale Cirillo ***(Delft University of Technology)***

October 19, 2012 ***(10:30)*****:**
- The Basel framework and Introduction to credit risk modeling L1
- Structural models of default L2

October 22, 2012 ***(10:30)*****:**
- Threshold models 1 L3
- Threshold models 2 L4

October 23, 2012 ***(10:30)*****:**
- Mixture models 1 L5
- Mixture models 2 (CR+ in detail) L6

October 25, 2012 ***(10:30)*****:**
- Monte Carlo methods L7
- Statistical inference in credit risk models L8

October 26, 2012 ***(10:30)*****:** Extra topics in Credit Risk or Introduction to Operational Risk
(optional)
- Dynamic risk models 1 (Conditionally independent defaults) or Introduction to Operational Risk L9
- Dynamic risk models 2 (Default contagion) or Basic Insurance Analytics L10

Expunerile vor avea loc in Sala 306 « Constantin Banica » la IMAR, Calea Grivitei 21, etaj 3 si vor fi urmate de discutii cu Prof. Cirillo.