Value at Risk – Crash Course

This intermediate level workshop serves as a Value at Risk refresher and reviews intermediate topics and implementation issues related to Value at Risk. The workshop compliments material covered in the Economic Capital and Limit Management workshop scheduled for 7th February 2007 and is meant as a pre-requisite for first time participants. At the end of this workshop, participants will be able to:

- Assess the impact of methods and parameter choices on VaR numbers
- Translate VaR numbers into capital charge requirements
- Evaluate the magnitude of capital savings or additional capital requirements by comparing standardized approach capital charge with VaR based capital charge using local market data
- Extend the VaR framework for economic capital calculations

Schedule
6th of February 2007
09:00 am – 05:00 pm

Location
Karachi Marriott, Mezannine Floor
Karachi, Pakistan.