

Announcement:  
Applied Risk and Asset Management  
Summer Term 2014

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**Course Details:**

The course is designed as a seminar. Students will have lessons in Quantitative Risk and Asset Management theory, accompanied with tutorial parts based on the software MATLAB. The course will be fully based on the textbook “Risk and Asset Allocation” by Attilio Meucci (Springer Finance, 2005), the accompanying “Exercises in Advanced Risk and Portfolio Management - With Step-by-Step Solutions and Fully Documented Code” (<http://www.symmys.com/node/170>) and other materials all to be found at <http://www.symmys.com/>. The materials provide a comprehensive possibility to capture the most relevant aspects of risk and asset allocation problems and the fully documented codes enable direct applications.

**Time Frame:**

Lessons and tutorials will be held in blocked formats (2 days) in the early stages of Summer Term 2014 (April 2014). Students will then choose their area of interest for which they will apply one of the methods to real data. Results will be presented at a blocked seminar session around the end of the normal lesson period (July 2014). Term papers are to be delivered at the end of the term (30th September 2014). Credit Points (6) are earned by mandatory participation in lessons/tutorials, the presentation (30%) and by the final term paper (70%).

**Audience:**

All RGS students are eligible for the course. Furthermore, the course is open for Master Students of Economics and Master Students of Energy and Finance. International and exchange students and doctoral candidates of related fields are invited to participate as well.

**Additional:**

The course is taught in English. Participants are expected to have possibility to work on own computers/laptops on which MATLAB (free student license available at the University of Duisburg-Essen, further free codes downloadable from mentioned sources) should be installed. It is planned to publish the papers (when eligible) in a proceedings bundle or separately.