



eFRM Coach: Risk Management and Investment Management - Online

Drawing on proprietary risk management resources, eFRM Coach is designed to be a comprehensive online tutorial for the Financial Risk Manager (FRM®) Exam. The Exam is conducted by the Global Association of Risk Professionals (GARPTM).

The eFRM Coach provides a framework to structured exam preparation. It comprehensively addresses all subject areas featuring in the exam. The interactive study modules provided in the coach foster benchmarking and self-assessment against other candidates and the mock exams are modeled on the same lines as the final exam.

This is an asynchronous eLearning course that can be accessed 24/7 from any internet enabled computer.

Available Session(s):

Available Today

Online

USD \$100

Online

Instructor(s):[]

Targeted Audience

Those interested in sitting for the Financial Risk Manager (FRM®) Exam.

Advance Preparation

No advance preparation required.

Follow-Up Courses

eFRM Coach: Quantitative Analysis - Online

eFRM Coach: Market Risk Measurement and Management - Online

eFRM Coach: Credit Risk Measurement and Management - Online

eFRM Coach: Operational and Integrated Risk Management, Legal, Accounting and Ethics - Online

Level: Intermediate

Detailed Outline

Traditional Investment Risk Management

- Sharpe ratio
- Information ratio
- Tracking error
- Implementing VaR

Risk Budgeting and Setting Risk Limits

- Benchmarking Asset Mixes
- Risk Decomposition and Performance Attribution
- Risk Budgeting
- Tracking Error
- Setting Risk Limits

Risk Management Issues of Pension Funds

- Risk of Alpha Transfer Strategies
- Risk management issues of pension funds

Hedge Fund Risk Management - 1

- Risk-Return metrics for hedge funds
- Risks of specific strategies

Hedge Fund Risk Management - 2

- Risk-Return metrics for hedge funds
- Risks of specific strategies

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