



ePRM Coach Exam II: Mathematical Foundations - Online

ePRM Coach is a comprehensive online tutorial, designed in accordance with the structure of the Professional Risk Manager (PRM) program, offered by the Professional Risk Managers' International Association (PRMIA).

The Professional Risk Managers (PRM) Certification Program is a competitive exam that tests a professional's competence in the field of risk management. ePRM Coach is designed in accordance with Professional Risk Managers International Association (PRMIA) exam structure and the prescribed study guide.

The tutorial is equipped with the concepts and practices, knowledge and tools to aid application of concepts. This is an asynchronous eLearning course that can be accessed 24/7 from any internet enabled computer.

Available Session(s):

Available Today

Online

USD \$150

Online

Instructor(s):[]

Targeted Audience

Those wishing to sit for the PRM exam.

Advance Preparation

No advance preparation required.

Follow-Up Courses

ePRM Coach - Exam I: Finance Theory, Financial Instruments and Markets - Online

ePRM Coach Exam III: Risk Management Practices - Online

ePRM Coach Exam IV: Case Studies, PRMIA Standards of Best Practice - Online

Level: Intermediate

Detailed Outline

Foundations

- Symbols and rules
- Sequences and series
- Exponents and logarithms
- Equations and inequalities
- Functions and graphs
- Continuous compounding

Descriptive Statistics

- Data
- Moments of a distribution
- Measure of location or central tendency
- Measures of dispersion
- Bivariate data

Calculus

- Limits, which is the foundation calculus
- Calculation of derivative of a function
- Applications of partial derivatives in risk management
- Calculation of antiderivative (integrand) of a function
- Applications of calculus in finance

Linear Mathematics and Matrix Algebra

- Matrices, vectors and their calculation
- Eigenvalues, Eigenvectors and diagonalization of vectors
- Cholesky Factorization

Probability Theory in Finance

- Definitions and rules
- Expected values and random variables
- The concept of probability distribution
- Different types of probability distributions
- Properties of each distribution

Statistics

- Parameter estimation
- Testing of hypothesis
- Chi-square test for goodness of fit
- Analysis of variance and F-Test
- Interpolation and extrapolation

Regression Analysis

- Regression and its calculation
- Multiple regression
- Evaluating the Regression model

Numerical Methods

- Solving non-differential equations using bisection and Newton-Raphson method
- Unconstrained and constrained numerical optimization
- Numerical methods for valuing options

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