ePRM Coach: Complete Professional Risk Manager Exam - 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 Instructor(s):[]	Online	USD $500

Targeted Audience

Those wishing to sit for the PRM exam.

Special Offer

This course is the COMPLETE ePRM Coach. Save $100 over enrolling in separate modules.

Advance Preparation

No advance preparation required.

Level: Intermediate

Detailed Outline

Finance Theory, Financial Instruments and Markets
· Risk and Risk Aversion

· Portfolio Mathematics
· Capital Allocation
· The CAPM and Multifactor Models
· Basics of Capital Structure
· The Term Structure of Interest Rates
· Valuing Futures and Forwards
· Principles of Option pricing
· Bonds
· Bond Analysis
· Floating Rate Notes
· Futures and Forwards
· Swaps
· Options
· Credit Derivatives
· Caps, Floors, Swaptions
· Money Market
· Bond Markets
· FX Market
· Stock Markets

Mathematical Foundations
· Foundations
· Descriptive Statistics
· Calculus
· Linear Mathematics and Matrix Algebra
· Probability Theory in Finance
· Statistics
· Regression Analysis
· Numerical Methods

Risk Management Practices
· Value-at-Risk (VaR)
· Monte Carlo and Historical Calculation of VaR
· Advance Value at Risk Models
· Stress Testing
· RAROC & Economic Capital Allocation
· Overview of Credit Risk
· Credit Exposure
· Settlement Risk and Netting Systems
· Rating Agencies and their Grades
· Marginal, Cumulative Default Risk
· Transition Matrix, Joint Transition Matrix and Correlated Migrations
· Recovery Rate Distributions
· Portfolio Models and Credit Loss
· Merton and KMV Models
· Credit Risk- RAROC & Economic Capital Allocation

· Regulatory Credit Capital: Basel II
· Securitization Framework : Basel II
· Basel II: Operational risk

CASE STUDIES, PRMIA STANDARDS OF BEST PRACTICE
· Barings
· Metallgesellschaft
· LTCM
· World Com
· Credit Lyonnais
· Bankers Trust
· Daiwa Bank
· Continental Illinois
· Orange County
· US Savings & Loan Crisis
· Bankgesellscaft Berlin
· California Power Crisis
· Group of 30 Study
· PRMIA Standards of Best Practice, Conduct and Ethics
· PRMIA Bylaws
· Riggs Bank
· National Australia Bank
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For more information regarding administrative policies such as complaints and refunds, please contact our offices at 212-641-6616.