Financial Risk: Schedule 2009/10

Date	Content	Literature
Tuesd. 27/10 MVF33	Introductory meeting Form groups, choose projects	Homepage – read carefully! “lecture 1”
Frid. 30/10 EULER	Introduction to Financial Risk; Extreme Value Statistics; the Block Maxima Method	“lecture 1” + Hulth & Lindskog "Mathematical methods in risk management"+ Coles "An introduction to statistical modelling of extreme values”
Tuesd. 3/11 MVF31	The Block Maxima Method; Peaks over Thresholds	“lecture 2” + Hulth & Lindskog "Mathematical methods in risk management"+ Coles "An introduction to statistical modelling of extreme values”
Frid. 6/11 FL52	Credit risk (Herbertsson)	“lecture 1 in credit risk”
Tuesd. 10/11	Student day, **no lecture**	
Frid. 13/11 MVF31	Credit risk (Herbertsson)	“lecture 2 in credit risk”
Tues. 17/11 MVF31	Peaks over Thresholds; the ML-method; Catastrophe Insurance	“lecture 3” + Hulth & Lindskog "Mathematical methods in risk management"+ Coles "An introduction to statistical modelling of extreme values” + Rootzen & Tajvidi "Extreme value statistics and wind ..."
Frid. 20/11 MVF31	Dependent Extreme Values; Estimation of Value at Risk	“lecture 4” + Lauridsen "Estimation of value at risk by extreme value methods”
Tuesd. 24/11 MVF31	Reading project presentations Project assistance hour?	
Frid. 27/11 MVF31	Reading project presentations	
Tuesd. 1/12 MVF31	Reading project presentations	
Frid. 4/12 MVF31	Project assistance hour?	
Tuesd. 6/12	Reading project presentations	

Frid. 11/2	Reading project presentations Voting for cinema tickets	