Module title			Abbreviation
Elementary Quantitative Risk Assessment			10-M-VHB-EQRA-222-m01
Module coordinator		**Module offered by**	
Dean of Studies Mathematik (Mathematics)		Institute of Mathematics	
ECTS	**Method of grading**	**Only after succ. compl. of module(s)**	
3	(not) successfully completed	--	
Duration	**Module level**	**Other prerequisites**	
1 semester	undergraduate	--	

Contents

Concepts and terminology of quantitative risk modeling, Mathematical and Statistical Foundations of Risk Modelling, Stochastic Risk Measures.

Intended learning outcomes

The Student becomes familiar with the methods of quantitative model building and quantitative analysis, for applications in risk management. She/he is able to describe risk phenomena and related data in an analytic, formal way, and gets acquainted with basic procedures of descriptive data analysis and a variety of probability distributions and their applicability in describing risk phenomena. She/He is able to fit distributions to data and possesses knowledge on the theoretical definitions and applications of central stochastic risk measures.

Courses (type, number of weekly contact hours, language — if other than German)

Ü (2)
Course type: eLearning, mostly Virtuelle Hochschule Bayern (vhb)
Module taught in: English

Method of assessment (type, scope, language — if other than German, examination offered — if not every semester, information on whether module is creditable for bonus)

written examination (approx. 90 minutes); web-based
Language of assessment: English

Allocation of places

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Additional information

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Workload

90 h

Teaching cycle

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Referred to in LPO I (examination regulations for teaching-degree programmes)

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Module appears in

Bachelor's degree (1 major) Economathematics (2022)
Exchange Program Mathematics (2023)
Bachelor's degree (1 major) Economathematics (2023)
Bachelor's degree (1 major) Economathematics (2024)
Bachelor's degree (1 major) Economathematics (2025)
Bachelor's degree (1 major) Economathematics (2026)