



The brightest minds in finance

Financial Risk Management

Viewed from a unique lens

Risk management and control have emerged as crucial functions in the financial industry, demanding highly specialized skills that are vital to the success of financial institutions. It is the Great Financial Crisis of 2007-2009 that, given its systemic dimension, acted as a new wake-up call. And the recent bank failures (in 2023) are again reinforcing the need for professionals with the required technical expertise. The 3-day **Financial Risk Management** program aims to help the participants to develop essential financial risk management skills in a consistent way, with unique insights.

Note: this program can function as a (first) practical step in the preparation of exams related to globally recognized designations, such as the Financial Risk Manager (FRM) charter – for the FRM Part 1 exam.

How you will benefit

By attending the program, you will

- Explore the core of Risk Management: Immerse into risk management's heart, unveiling in particular strategic risk intricacies. Armed with integrated risk management fundamentals, craft adapted and adaptable frameworks
- Unlock Key Risk Indicator potency: Experience the power of Key Risk Indicators (KRIs), demystifying the dynamic of risk changes. Navigate challenges with strategic precision using these hidden keys
- Embark on Risk-Return odyssey: Thrillingly delve into risk-return dynamics, navigating financial landscapes adeptly. Uncover the symbiotic relationship that fuels decision-making success.
- Get a sound understanding of practical quantitative analysis: it is about what is necessary
- Futures/Forwards and options (and beyond) demystified Patrick's way with his step-by-step approach: witness complex concepts unravel into simplicity, giving you the tools to navigate these instruments with easiness
- Explore the inner workings key risk models, with in particular
 - Value-at-Risk (VaR): gain an overview of key approaches
 - Operational risk management: using Artificial Intelligence for concrete applications (introduction)

Who should attend

The **Financial Risk Management** program is relevant to a broad range of professionals at various financial institutions but also Corporates and Professional Investors. It is of particular interest to the following functions:

- Financial Risk Managers (like Market Risk) with some experience
- Risk Management Auditors
- Senior Compliance
- Financial Product Sales and Senior Back-Office team members

Program at a glance

Core Concepts of Risk Management

- Developing an in-depth understanding of risk
- Introduction to Key Risk Indicators
- Illustrating extreme situations (Tail Risk)
- Unpacking the Capital Asset Pricing Model (CAPM)
- Performance Measurement Techniques
- Multi-Factor Models: a practical application
- Ethical considerations within Risk Management

Quantitative Analysis

- An overview of probabilities
- Basics of statistics
- Bayes' applied
- Hypothesis testing
- Regression analysis
- What about simulations: the basics

Financial Markets and Instruments

- Markets organization incl. the participants
- Derivatives forward/futures, swaps & options
- How futures/forwards markets work
- Fixed Income instruments

About Futures/Forwards and Options

- A step-by-step approach
- Futures/forwards
- Option pricing applying classic models
- The Greeks: about option risk management and applying delta hedging

Key Risk Models

- Value-at-Risk (VaR)
- Stress-testing
- Expected shortfall & conditional VaR
- Key interest rate risk management elements
- Key credit risk management elements
- Specific aspects of operational risk management

The program is developed in a very interactive way. Exercises and practical business cases are used throughout to illustrate the concepts.

3 days | € 3,750 | Check AIF.nl for dates

The expert

Meet the brightest minds in finance. Learn from the world's leading finance academics and experienced corporate executives.



Patrick Oberhaensli is a financial expert with over 30 years' experience in banking and finance. He is the Founder and CEO

of his own finance related service company, EVOLIDS FINANCE LLC. Patrick has been teaching finance courses to professionals in various specialized domains, such as the preparation to the CFA and CAIA exams, since 2009. Patrick was among the very first to receive his CAIA diploma back in 2003 and has been organizing very successful CAIA events in Zurich for a number of years.

Prior to his teaching career, Patrick was responsible for the development of the Swiss institutional business at a global Dutch asset manager for over five years, allowing the successful growth of a very well recognized franchise. Earlier in his career, he spent 13 years at a large Swiss bank in various senior positions in internal audit, investment banking and institutional sales and advisory. In investment banking, Patrick was developer and sales for interest rates and equity and hedge fund hybrid structured products. He is also the creator of the Reverse Convertible structure.

Throughout his career, Patrick has acquired extensive cross-asset class expertise in multiple areas including structured products, quantitative strategies, valuation techniques and alternative investments. Patrick holds a Master's degree from the Swiss Federal Institute of Technology and is also a CFA, CAIA, CMT, FRM, PRM, ACI Diploma and ERP charter holder. More recently, he obtained the CFA Institute's Certificate in ESG Investing.

Enrolling & practical information

Enrollment requirements

AIF considers each enrollment application carefully to ensure the quality and level of the program is maintained and that participation of candidates is beneficial to both themselves and their organizations. The general prerequisite for all AIF programs is the possession of an academic or equivalent degree, as well as proficiency in English and practical experience.

Accommodation

AIF has special corporate rates available for participants at a number of hotels in central Amsterdam.

Certificates

An AIF certificate of attendance is awarded to all participants who successfully complete the program.

Program location

The programs are held in the center of Amsterdam, within an easy walk from Amsterdam Central Station, and within 30 minutes from Schiphol international airport.

Program fees

Program fees include tuition, all comprehensive program materials, books, and any software that is required for the program, as well as luncheons and daily refreshments. Accommodation is not included.

In-company programs

For information on how AIF can add value to your organization via a tailored in-company program, please contact AIF directly at: +31 20 246 7140.

Ready to learn more? Find your program and reserve your place at [AIF.nl](https://aif.nl)

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