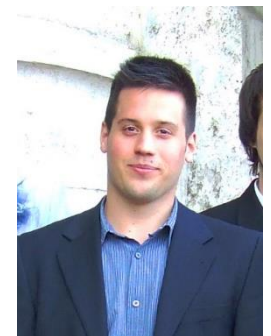


# GENERAL INFORMATIONS

*Risk analysis lab  
2019*

Ceffer Attila  
PhD Candidate  
BUTE Department Of Networked Systems and Services  
[ceffer@hit.bme.hu](mailto:ceffer@hit.bme.hu)



# General informations

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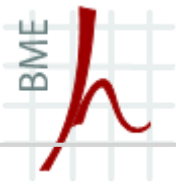
- Lectures: Tuesday 08:15 - 09:45 (IL 108) (or 8:30 – 10:00)
  - Prof. Miklos TELEK, [telek@hit.bme.hu](mailto:telek@hit.bme.hu)
- Lab: Tuesday 10:15 - 11:45 (IL 108)
  - Attila CEFFER, [ceffer@hit.bme.hu](mailto:ceffer@hit.bme.hu)
  - Agil YOLCHUYEV, [yolchuyev@hit.bme.hu](mailto:yolchuyev@hit.bme.hu)
- Final Grade = (MidTermTest + LabAverage + Exam) / 3
- LabAverage = Sum of lab points / Number of labs
- Number of graded labs = approx. 10
- WEB: <http://www.hit.bme.hu/~ceffer/risk/>

# Schedule

Date	Topic
2019.09.10	Introduction
2019.09.17	Introduction 2
2019.09.24	Introduction 3
2019.10.01	NO LAB & LECTURE (SCH QPA)
2019.10.08	Calculating risk
2019.10.15	CLT, Markov bound
2019.10.22	Chernoff bounds
2019.10.29	Chernoff bounds 2
2019.11.05	Generalized risk bandwidth
2019.11.12	NO LAB & LECTURE (TDK)
2019.11.19	Portfolio risk
2019.11.26	Mean reverting portfolios
2019.12.03	Mean reverting portfolios 2
2019.12.10	Monte Carlo methods

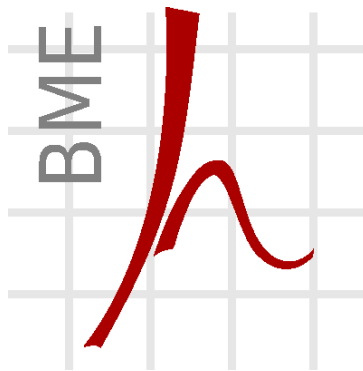
# Requirements & best practices

- Participation is obligatory – max number of absence is 3.
  - BP: Try to participate on each lab – it is designed to help understanding the lectures.
- One task sheet for each lab
  - The solutions of tasks must be uploaded using the **Dropbox** uploader form on the website. **Deadline**: every Tuesday at 23:59.
  - You can work **individually** or in **groups** on lab machines or on your computer.
    - BP: If you feel yourself bad in programming, join someone who is better.
  - Prepare the tasks in **Python** (Python 3 and Jupyter notebooks or Google Colab).
    - BP: Use visualizations, print results or partial results to the screen.



Questions?

**THANKS FOR YOUR ATTENTION!**



Department of Networked  
Systems and Services