OSL Risk Management | Risk Management

Certified In Quantitative Risk Management (CQRM)

OSL Risk Management brings to the UK and Europe an advanced CQRM Professional Certification, offering in association with the International Institute of Professional Education and Research (IIPER) and Real Options Valuation Inc.

Business and Academic Disciplines

CQRM can be effectively implemented across the following disciplines: Accounting, Business, Economics, Engineering, Entrepreneurship, Finance, Innovation, Logistics, Management, Marketing, Operational Research, Statistics, and more.

IIPER's CQRM certification is accredited by the National Certification Commission and IIPER is a member of the prestigious Association for the Advancement of Collegiate Schools of Business (AACSB). AACSB is one of the largest U.S. accreditation agencies recognised by the U.S. Department of Education, and has over 500 business schools around the world as its members.

Advantages

- Learn from top experts in the field with the best credentials and hands-on experience.
- Get it straight from the source. The main seminar instructor is the creator of the Risk Simulator and Real Option Super Lattice Solver (SLS) software, the author of more than ten books on the topics of risk modelling real options, and valuation. He is also a professor in finance and economics, a consultant to many multinationals, and is known globally for his expertise in risk analysis and real options.
- Receive free books, training models, videos, course slides and many other materials for getting started.

CQRM Certified Quantitative Risk Management

OSL Risk Management offers analytics, solutions, and expertise to businesses worldwide, helping clients to make informed decisions in highly complex or uncertain environments.

Clever Thinking®

CQRM Seminar Topics

MODULE 1:
Introduction to Risk Analysis

Chapter 1: Introduction to the Training and What to Expect
Chapter 2: How Are Business Decisions Made?
Chapter 3: What is Risk and Why Should Risk be Considered?
Chapter 4: Overview of Risk Analysis Software Applications

MODULE 2:
Monte Carlo Simulation with Risk Simulator

Chapter 1: Overview of Risk Simulator Software
Chapter 2: Profiling, Assumptions, Forecasts and Running Simulations
Chapter 3: Interpreting the Forecast Statistics
Chapter 4: Simulation Run Preferences and Seed Values
Chapter 5: Running Reports, Saving and Extracting Simulation Data

MODULE 3:
Advanced Simulation Techniques

Chapter 1: Correlating and Truncating Distributions
Chapter 2: Alternate Parameters
Chapter 3: Multidimensional Simulations
Chapter 4: Distributional Fitting
Chapter 5: Due Diligence and Pitfalls in Simulation

MODULE 4:
Simulation and Analytical Tools

Chapter 1: Static Tornado and Spider Charts
Chapter 2: Dynamic Sensitivity Analysis and Scenario Analysis
Chapter 3: Hypothesis Test on Different Distributions
Chapter 4: Nonparametric Bootstrap Simulation

MODULE 5:
Optimisation with Risk Simulator

Chapter 1: Introduction to Optimisation
Chapter 2: Continuous Optimisation
Chapter 3: Integer Optimisation

CQRM Seminar Topics

MODULE 6:
Forecasting

Chapter 1: Overview of Forecasting Techniques and Data Types
Chapter 2: Forecasting Without Data
Chapter 3: Time-Series Analysis Forecasting
Chapter 4: Nonlinear Extrapolation
Chapter 5: Multivariate Linear and Nonlinear Regression Analysis
Chapter 6: Stochastic Processes
Chapter 7: Advanced Forecasting: Box-Jenkins ARIMA and Auto ARIMA, GARCH, J-Curve, S-Curves, Markov Chains, Data Diagnostics, Statistical Properties, Basic Econometrics

MODULE 7:
Real Options Analysis: Theory and Background

Chapter 1: Real Options: What, Where, Who, When, How, and Why?
Chapter 2: Sample Applied Business Cases
Chapter 3: Overview of Different Options Valuation Techniques
Chapter 4: Risk-Neutral Probability Technique
Chapter 5: Solving a Basic European and American Call Option
Chapter 6: Using Excel to Solve a Basic European and American Call Option
Chapter 7: Abandonment, Expansion, Contraction, and Chooser Options

MODULE 8:
Real Options Analysis: Application with SLS Software

Chapter 1: Overview of the Different SLS Modules and Volatility Estimates
Chapter 2: Volatility Estimates
Chapter 3: Options with Changing Inputs and Customised Exotic Options
Chapter 4: MSLS: Multiple Sequential Compound Options
Chapter 5: MNLS: Solving Mean-Reverting, Jump-Diffusion, and Dual-Asset Rainbow
Options using Trinomial, Quadranomial, and Pentanomial Lattices
Chapter 6: Framing Real Options—Structuring the Problem
Chapter 7: The Next Steps…

The Trainer

Dr. Johnathan Mun is the software's creator. He has consulted for many Fortune 500 firms (from 3M, Airbus, Boeing to GE and Motorola) and the U.S. Government (Department of Defense, State and Federal Agencies) on risk analysis, valuation and real options.

Dr. Mun is the founder and CEO of Real Options Valuation, Inc. and responsible for the development of analytical software products, consulting, and training services. He was formerly Vice President of Analytics at Decisioneering, Inc. (Oracle), and was a Consulting Manager in KPMG's Global Financial Strategies practice. Before KPMG, he was head of financial forecasting for Viking, Inc. (an FDX/FedEx Company). Dr. Mun is also a full professor at the U.S. Naval Postgraduate School and a professor at the University of Applied Sciences and Swiss School of Management (Zurich and Frankfurt).

Real Options Valuation, Inc.

Maximising Professional Exposure

A quantitative risk-based thinking technique can maximise the potential of other professional accreditations, including project management, information security, financial analyst, internal auditing, financial risk management, ERM and ISO31000.

To find out more, please contact:
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