

Module FA208: Investment Risk Actuarial Science

This is the specialization module of the Investment Risk Actuary (IRA) certification program. This module provides knowledge and understanding in performing investment risk mapping, modeling, measurement and management.

Following are the main topics of study:

- Portfolio Construction
- Performance Analysis
- Risk Monitoring and Performance Measurement
- Portfolio Risk: Analytical Methods
- VaR and Risk Budgeting in Investment Management
- Risk Budgeting for Pension Funds and Investment Managers Using VaR
- Hedge Funds: Past, Present and Future
- Individual Hedge Fund Strategies
- Funds of Hedge Funds
- Style Drifts: Monitoring, Detection and Control
- Excel Application of the Module's Topics

Module Requirements:

- Successful completion of module FA204
- Attend for at least 38 hours out of the total 48 hours training program
- Submit all required homework on time
- Submit an actual and sanitized Investment Risk Actuary (IRA) report
- Pass a comprehensive, two-hour, multiple-choice, Investment Risk Actuary (IRA) certification exam

At the end of the module participants will be awarded a Certificate of Achievement or a Certificate of Participation by the Israel Association of Valuers and Financial Actuaries (IAVFA)



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Location, Date and Fee:

- 8 weekly sessions + exam session
- Time: 16:30-21:30
- Location: Levinsky College Campus, 15 Shoshana Persitz St, Tel Aviv
- Module Fee: 5,000 NIS (VAT & registration fee included)
- Dates: 01/09/16, 08/09/16, 15/09/16, 22/09/16, 29/09/16, 06/10/16, 13/10/16, 20/10/16, 27/10/16

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