

SUNGARD

Advanced Analytics

TABLE OF CONTENTS

Course Overview

Who Should Attend

Prerequisite

Course Overview

The purpose of this course is to provide a workshop-style learning experience that enables intermediate to advanced users to analyze and troubleshoot the Zainet Analytics application and its data. This course is limited to a very small number of participants. Individual attention may be possible to analyze data. Attendees are encouraged to bring examples of issues or questions.

Please note that access to client data, if desired during the course must be approved by the client prior to attendance.

This course will review

- How to evaluate the pst_errorlog table
- How to evaluate mu.log file and common error messages
- How to benchmark a volatility/ correlation calculation, a MC VAR calculation, and Incremental VAR
- How to distinguish between absolute versus relative buckets
- How to review mapping check utilities
- How to check system tables that store VAR results.
- How to use a creative approach to reporting on these VAR results
- How to compare the Risk2 vs PETEXP views.

Who Should Attend

You should attend this class if you analyze various VaR or Credit Reports. This course is intended for intermediate to advanced Zainet users who have a firm understanding of Analytics.

Prerequisite

Before taking this course, you should have a basic understanding of Risk Management and Value at Risk, the Analytics interface, and ZaiNet Risk2 report.

After completing this course, you should be able to:

- Troubleshoot errors.
- Analyze VAR results
- Interpret risk reports
- Understand the VAR calculations

Continuing Education Units (CEU)

- 1.6 CEU
- Authorized Provider of CEU by International Association of Continuing Education & Training

Course Cost

\$2,500 per person

Includes full days of hands-on training

Training guide with practice exercises

Daily continental breakfast

This course is limited to a very small number of participants.

Schedule Summary

Two days

9am – 5pm each day