PerixAnalytic

ADVANCED PROGRAMS IN

FINANCE • ECONOMICS • DATA • AI • DECISION-MAKING

Where Questions Cross Disciplines:

PerixAnalytic explores questions that cross disciplinary boundaries. The objective is not simply to acquire another technique. It is to understand why the technique exists, what it can reveal, where its assumptions begin to matter, and where its explanatory power ends.

Course 06

THE SHAPE OF A LOSS

Portfolio Risk, Dependence & the Structure of Downside

Risk is often reduced to a number. But risk has a structure. Dependence between assets, concentration, liquidity, nonlinear exposure, common shocks, and extreme events can fundamentally change the shape of portfolio outcomes.

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Perspectives

- Portfolio Theory
- Dependence
- Risk
- Tail Events
- Liquidity
- Concentration
- Diversification

Risk Laboratory

Participants examine how downside emerges through:

Concentration → Dependence → Shock → Propagation → Drawdown → Recovery

The course moves beyond asset-by-asset thinking toward the behavior of the portfolio as a system.

Central Question

Is risk defined by how much can be lost—or by how loss behaves when the system changes?

Format: Quantitative Finance Course
Level: Advanced
Audience: Investment professionals, portfolio managers, risk managers, analysts

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