

Enhanced Risk Management and Governance
AFDC and MAFC (Shanghai)
Session 3.1

Web Resources for VaR

Don Chance's teaching notes on VaR:

<http://www.bus.lsu.edu/academics/finance/faculty/dchance/Instructional/TN97-07.pdf>

Also read his note on the normal distribution function:

<http://www.bus.lsu.edu/academics/finance/faculty/dchance/Instructional/TN97-01.pdf>

All About Value at Risk (a web-site with links to other VaR sites)

<http://www.gloriamundi.org/>