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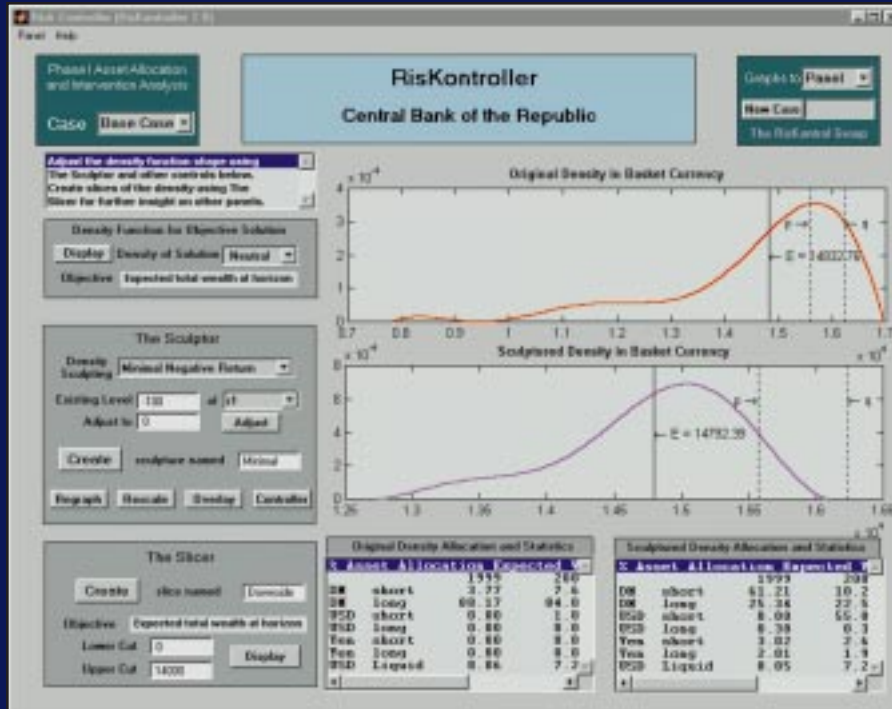
RisKontroller™

RisKontroller™ is a new dimension in strategic-integrated risk analysis for asset and liability management (ALM) using dynamic stochastic programming. It incorporates all kinds of risks including those defined by stochastic differential equations.

One panel provides several techniques (The Sculptor™) for modifying the shape of the density function of the objective and techniques for cutting a slice (The Slicer™) of the density to analyze the corresponding scenarios on another panel or to display the corresponding balance sheets, cashflows, risk decomposition, etc.

The process and tree generation, underlying model, analysis techniques, and the user interface are open and easily customized to an institution's strategic requirements.

For further information about this application, please contact The RisKontrol Group GmbH: info@riskontroller.com or call: +41 31 311 72 33

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