ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

INVITATION TO THE PRESENTATION ABOUT THE WORK-PLACEMENT

Modeling and mapping of risk positions using RShiny

Alina Kohlmayer | Universität Klagenfurt

Chaired by Jürgen Pilz | Department of Statistics

Friday, 29 May 2020 | 15:00–15:30

https://classroom.aau.at/b/jpi-rjr-3wy

ABSTRACT

For monitoring the markets and the open risk positions, Excel reports were sent daily to the traders in Ljubljana to give them an overview of the current positions. With the usage of the package called RShiny, which is provided by R for the creation of apps, these reports were transferred from Excel to an app. Since the app is directly linked to a database, it always shows the most current data at any time. The app has also been expanded and includes not only the daily reports, but also diagrams and reports to monitor and control the risk positions and their limits.

We hope to see you there!