ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

Invitation to the Presentation about the Workplacement

Alina Kohlmayer
Universität Klagenfurt

"Modeling and mapping of risk positions using RShiny"

https://classroom.aau.at/b[illegible]i
rjr-3wy

Friday, 29 May 2020

3:00 p.m.

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.

Jürgen Pilz and the Department of Statistics look forward to seeing you at the talk!