

About VRI

NYU Stern's Volatility and Risk Institute (VRI) is an expansion of the School's celebrated Volatility Institute, founded in 2004. The VRI is Stern's designated hub to promote and facilitate all risk-related external and internal engagement and research among scholars, practitioners, and policymakers.

The VRI is co-led by Robert Engle, the Michael Armellino Professor of Management and Financial Services, director of the NYU Stern Volatility Institute, and 2003 Nobel Laureate in Economic Sciences, and Richard Berner, Executive-in-Residence and Clinical Professor of Management Practice in Finance at NYU Stern, and former Director of the Office of Financial Research.

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Stern Volatility and Risk Institute (VRI)

Stakeholder(s):

VRI Staff

Robert Engle :
Co-Director

Richard Berner :
Co-Director

Rob Capellini :
V-Lab Director

Matt Hemphill :
Assistant Director

Matt Matysik :
Assistant Director

Brian Reis :
Data Analyst

NYU Stern :

NYU Stern is renowned for being in the vanguard of thought-leadership on financial institutions, financial crises, and financial policy, across its faculty, finance and economics departments, centers, and institutes, leading a robust dynamic of research, programming, and curricula. This has included the Volatility Institute and its Volatility Laboratory (V-Lab), which provides real-time measurement, modeling, and forecasting of volatility and correlations for a wide spectrum of financial assets, and SRISK, a powerful measure of the stability of the global financial system and its constituent countries and firms.

Scholars

Practitioners

Policymakers

Vision

Real-time measurement, modeling, and forecasting of volatility and correlations

Mission

To promote and facilitate risk-related engagement and research

Values

Research

Engagement

Measurement

Modeling

Correlation

Forecasting

Research & Collaboration

Support risk-related research and collaboration

Stakeholder(s)

Scholars

Policymakers

Practitioners

The VRI serves as a designated hub to support risk-related research and collaboration among the School's and the University's network of scholars, practitioners, and policymakers. It supports, promotes, and facilitates risk analysis, assessment, and measurement, and to promote collaboration between faculty research and practitioners on the cutting-edge of real-world risk issues.

1. Analysis, Assessment & Measurement

Facilitate risk analysis, assessment, and measurement

2. Collaboration

Promote collaboration between faculty research and practitioners on the cutting-edge of real-world risk issues

Stakeholder(s):

Stern Faculty

Risk Management Practitioners

Administrative Information

Start Date:

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