

Graduate Certificate In Applied Portfolio Management (G-CAPM)

Programme – Subject to Change
15 – 21 May 2017 (Singapore)

Programme Director: Professor Joseph Cherian

Venue: NUS Business School,
Mochtar Riady Building, Level 3,
CAMRI Lab 3-6 , 15 Kent Ridge Drive,
Singapore 119245

Mon, 15 May 2017 Quantitative Techniques I Professor Richard Yeh	Tue, 16 May 2017 Quantitative Techniques II Professor Richard Yeh	Wed, 17 May 2017 Quantitative Techniques III Professor Richard Yeh	Thur, 18 May 2017 Fundamental Investing in Asia II Professor Robert Lewis
8:30am – 9:00am Overview & Introduction By Prof Joseph Cherian	9:00am – 10:15am Session 1 Bayes-Stein Shrinkage Estimation	9:00am – 10:15am Session 1 Black-Litterman Model	9:00am – 10:15am Session 1 Modelling for Earnings and Cash Flows
9:00am – 10:15am Session 1 Estimating Expected Returns & the Variance-Covariance Matrix			
10:15am – 10:45am Break			
10:45am – 12:30pm Session 2 Non-Synchronous, Missing Data and Matrix Algebra Review	10:45am – 12:30pm Session 2 Capital Asset Pricing Model (CAPM)	10:45am – 12:30pm Session 2 Monte Carlo Simulations	10:45am – 12:30pm Session 2 Valuation Theory and Practice
12:30pm – 1:30pm Group Photo Taking + Lunch	12:30pm – 1:30pm Lunch		
1:30pm – 3:15pm Session 3 Building An Efficient Frontier - With & Without Constraints	1:30pm – 3:15pm Session 3 Estimating Beta & Equity Risk Premium	1:30pm – 3:15pm Session 3 Fundamental Investing in Asia I Professor Robert Lewis What is Value? & Research: Historical Financial Statements	1:30pm – 3:15pm Session 3 Investment Thesis and Monitoring I
3:15pm – 3:45pm Break			
3:45pm – 5:00pm Session 4 Estimation Errors & Shrinkage Concept	3:45pm – 5:00pm Session 4 Beta-Security Market Line Test	3:45pm – 5:00pm Session 4 Fundamental Investing in Asia I Professor Robert Lewis Research: Company/ Industry Analysis	3:45pm – 5:00pm Session 4 Investment Thesis and Monitoring II

*Please note that two networking receptions will be arranged on Tuesday and Thursday evening at the NUSS Guild House, right after the day's session ends.

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Fri, 19 May 2017	Sat, 20 May 2017	Sun, 21 May 2017
Fixed Income and Currencies ("FIC") I Professor Ganesh Ramchandran	Fixed Income and Currencies ("FIC") II Professor Ganesh Ramchandran	Securities Valuation, Risk & Portfolio Management II Professor Joseph Cherian
9:00am – 10:15am Session 1 FIC Products	9:00am – 10:15am Session 1 ALM & Risk Management	9:00am – 10:15am Session 1 Liquidity, Portfolio & Risk Management
10:15am – 10:45am Break		
10:45am – 12:30pm Session 2 FIC Pricing	10:45am – 12:30pm Session 2 Derivative Debacles in FIC - Case Studies	10:45am – 12:30pm Session 2 Value Enhancement Strategies & Multifactor Models
12:30pm – 1:30pm Lunch		
1:30pm – 3:15pm Session 3 FIC Real Life Trades / Strategies	1:30pm – 3:15pm Session 3 Securities Valuation, Risk & Portfolio Management I Professor Joseph Cherian Blending Quantitative & Fundamental Investing	1:30pm – 3:15pm Session 3 Current Issues in the Global Economy Affecting Portfolio Management I Professor Filippo Di Mauro
3:15pm – 3:45pm Break		
3:45pm – 5:00pm Session 4 Asset-Liability Management (ALM)	3:45pm – 5:00pm Session 4 Securities Valuation, Risk & Portfolio Management I Professor Joseph Cherian Behavioural and Model-Based Approaches in Valuation	3:45pm – 5:00pm Session 4 Current Issues in the Global Economy Affecting Portfolio Management II Professor Filippo Di Mauro

Programme Fee (inclusive of GST): US\$7,000 per participant for the 7-day certificate programme. While not encouraged, modules can also be taken on an individual basis. However, a certificate will only be issued upon completion of the 7-day g-CAPM programme.

1. Quantitative Techniques by Professor Richard Yeh - US\$2,750 (2.5 days)
2. Fundamental Investing in Asia by Professor Robert Lewis and Fixed Income and Currencies ("FIC") by Professor Ganesh Ramchandran - US\$3,300 (3 days)
3. Securities Valuation, Risk & Portfolio Management by Professor Joseph Cherian and Current Issues in the Global Economy Affecting Portfolio Management by Professor Filippo Di Mauro - US\$1,650 (1.5 days)