

Graduate Certificate In Applied Portfolio Management (G-CAPM)

Programme – Subject to Change
 19 – 25 November 2018 (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, 19 November 2018	Tue, 20 November 2018	Wed, 21 November 2018	Thur, 22 November 2018
Quantitative Techniques I Professor Richard Yeh	Quantitative Techniques II Professor Richard Yeh	Quantitative Techniques III Professor Richard Yeh Current Issues in the Global Economy Affecting Portfolio Management Professor Kim Sun Bae	Securities Valuation, Risk & Portfolio Management Professor Joseph Cherian
8:30am – 9:00am Overview & Introduction By Prof Joseph Cherian	9:00am – 10:15am Session 1 Systematic Biases in Data & Parsimonious Covariance Estimation Methodologies	9:00am – 10:15am Session 1 Monte Carlo Simulations	9:00am – 10:15am Session 1 Blending Quantitative & Fundamental Investing
9:00am – 10:15am Session 1 Estimating Expected Returns & the Variance-Covariance Matrix			
10:15am – 10:45am Break			
10:45am – 12:00pm Session 2 Non-Synchronous, Missing Data and Matrix Algebra Review	10:45am – 12:00pm Session 2 Estimation Errors & Shrinkage Concept Bayes-Stein Shrinkage Estimation	10:45am – 12:00pm Session 2 Active Vs. Passive Strategies, Smart Beta & Factor Models	10:45am – 12:00pm Session 2 Behavioural and Model-Based Approaches in Valuation
12:00pm – 1:30pm Group Photo Taking + Lunch	12:00pm – 1:30pm Lunch and Networking		
1:30pm – 2:45pm Session 3 Building An Efficient Frontier - With & Without Constraints	1:30pm – 2:45pm Session 3 Capital Asset Pricing Model (CAPM) Estimating Beta & Equity Risk Premium	1:30pm – 2:45pm Session 3 Current Issues in the Global Economy Affecting Portfolio Management I Professor Kim Sun Bae	1:30pm – 2:45pm Session 3 Liquidity, Portfolio & Risk Management
2:45pm – 3:15pm Break			
3:15pm – 4:30pm Session 4 Expected Utility, Risk Tolerance & Certainty Equivalence	3:15pm – 4:30pm Session 4 Black-Litterman Model	3:15pm – 4:30pm Session 4 Current Issues in the Global Economy Affecting Portfolio Management II Professor Kim Sun Bae	3:15pm – 4:30pm Session 4 Value Enhancement Strategies & Multifactor Models
4:30pm – 5:00pm Lab Exercises	4:30pm – 6:00pm Networking Reception	4:30pm – 5:00pm Lab Exercises	4:30pm – 6:00pm Networking Reception

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Fri, 23 November 2018	Sat, 24 November 2018	Sun, 25 November 2018
Fixed Income and Currencies ("FIC") I Professor Ganesh Ramchandran	Fixed Income and Currencies ("FIC") II Professor Ganesh Ramchandran Fundamental Investing in Asia I Professor Robert Lewis	Fundamental Investing in Asia II Professor Robert Lewis
9:00am – 10:15am Session 1 FIC Products	9:00am – 10:15am Session 1 ALM & Risk Management	9:00am – 10:15am Session 1 Modelling for Earnings and Cash Flows
10:15am – 10:45am Break		
10:45am – 12:00pm Session 2 FIC Pricing	10:45am – 12:00pm Session 2 Derivative Debacles in FIC - Case Studies	10:45am – 12:00pm Session 2 Valuation Theory and Practice
12:00pm – 1:30pm Lunch and Networking		
1:30pm – 2:45pm Session 3 FIC Real Life Trades / Strategies	1:30pm – 2:45pm Session 3 Fundamental Investing in Asia I What is Value? & Research: Historical Financial Statements	1:30pm – 2:45pm Session 3 Investment Thesis and Monitoring I
2:45pm – 3:15pm Break		
3:15pm – 4:30pm Session 4 Asset-Liability Management (ALM)	3:15pm – 4:30pm Session 4 Fundamental Investing in Asia I Research: Company/ Industry Analysis	3:15pm – 4:30pm Session 4 Investment Thesis and Monitoring II
4:30pm – 5:00pm Lab Exercises	4:30pm – 5:00pm Lab Exercises	4:30pm – 5:00pm Closing

Programme Fee (inclusive of GST): US\$7,000 per participant for the 7-day certificate programme. CFA Institute Member Rate is US\$6,300. 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 Kim Sun Bae - US\$1,650 (1.5 days)