

Graduate Certificate In Applied Portfolio Management (G-CAPM)

Programme – Subject to Change
18 – 24 November 2019 (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, 18 November 2019 Current Issues in the Global Economy Affecting Portfolio Management Professor Kim Sun Bae Quantitative Techniques I Professor Richard Yeh	Tue, 19 November 2019 Quantitative Techniques II Professor Richard Yeh	Wed, 20 November 2019 Quantitative Techniques III Professor Richard Yeh	Thur, 21 November 2019 Securities Valuation, Risk & Portfolio Management Professor Joseph Cherian
8:30am – 9:00am Overview & Introduction By Prof Joseph Cherian			
9:00am – 10:15am Session 1 Current Issues in the Global Economy Affecting Portfolio Management I Professor Kim Sun Bae	9:00am – 10:15am Session 1 Building An Efficient Frontier - With & Without Constraints	9:00am – 10:15am Session 1 Capital Asset Pricing Model (CAPM) Estimating Beta & Equity Risk Premium	9:00am – 10:15am Session 1 Blending Quantitative & Fundamental Investing
10:15am – 10:45am Break			
10:45am – 12:00pm Session 2 Current Issues in the Global Economy Affecting Portfolio Management II Professor Kim Sun Bae	10:45am – 12:00pm Session 2 Expected Utility, Risk Tolerance & Certainty Equivalence	10:45am – 12:00pm Session 2 Black-Litterman Model	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 Estimating Expected Returns & the Variance-Covariance Matrix	1:30pm – 2:45pm Session 3 Systematic Biases in Data & Parsimonious Covariance Estimation Methodologies	1:30pm – 2:45pm Session 3 Monte Carlo Simulations	1:30pm – 2:45pm Session 3 Liquidity, Portfolio & Risk Management
2:45pm – 3:15pm Break			
3:15pm – 4:30pm Session 4 Non-Synchronous, Missing Data and Matrix Algebra Review	3:15pm – 4:30pm Session 4 Estimation Errors & Shrinkage Concept Bayes-Stein Shrinkage Estimation	3:15pm – 4:30pm Session 4 Active Vs. Passive Strategies, Smart Beta & Factor Models	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, 22 November 2019	Sat, 23 November 2019	Sun, 24 November 2019
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)