



Portfolio Construction - Building Efficient Portfolios

Description

If you want to understand the main ideas behind building efficient portfolios, then this is the course you need. Portfolio theory analyses how wealth can be optimally invested in assets, which differ in regard to their expected return and risk. It forms the foundation upon which much of today's investment practice, risk management and performance measurement is based. This course provides a thorough introduction to this field and explains the contributions of Markowitz, Sharpe and others. We examine the trade-off between risk and return, use our insights to identify efficient portfolios, and explain the economic conclusions on asset prices. After completing the course participants will understand the fundamental concepts and measures used every day in asset management: Efficient Frontier, CAPM, Jensen's Alpha, Beta, Sharpe Ratio, Information Ratio etc.

Learning Objectives

- Understand what characterizes an efficient portfolio
- Know how to build an efficient portfolio
- Understand how return measurement is linked to risk
- Know the CAPM model and what type of risk is priced
- Understand the different performance measures used
- Differentiate between passive and active performance

Course Topics

- What is an efficient portfolio?
- Insights from Markowitz
- Linking risk and return – the CAPM
- Building efficient portfolios – active versus passive
- Performance measurement
- Applications in today's asset and wealth management industry

Who is this Course for?

This is an essential course for anyone who plans or is new to working in the financial industry and even more so, if you are working in

- Asset & Wealth Management
- Fund Administration
- Performance reporting function

Duration

This is a 1-day course delivered as two 3 hours webinars on consecutive days.

Language

English

Trainer Profile

The NoscoPartners are all banking professionals with a strong academic background and extensive education experience. As practitioners, they worked for many years on the business and education side of a global bank, where client focus and practical relevance is key. More on www.noscopartners.com

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Educational Partners

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Financial Market Expertise