

Graduate Certificate In Applied Portfolio Management (G-CAPM)

Programme – Subject to Change
 18 May – 24 May 2015 (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 May 2015 Quantitative Techniques I Professor Richard Yeh	Tue, 19 May 2015 Quantitative Techniques II Professor Richard Yeh	Wed, 20 May 2015 Quantitative Techniques III Professor Richard Yeh	Thur, 21 May 2015 Fundamental Investing in Asia II Professor Robert Lewis
8:30am – 9:00am Overview & Introduction By Prof Joseph Cherian	9:00am – 10:15am Session 1 Impact on Asset Allocation & Bayes-Stein Shrinkage Estimation	9:00am – 10:15am Session 1 Non-Synchronous and Missing Data	9:00am – 10:15am Session 1 Modelling for Earnings and Cash Flows
9:00am – 10:15am Session 1 Matrix Algebra Review			
10:15am – 10:45am Break			
10:45am – 12:00pm Session 2 Estimating Expected Returns & the Variance-Covariance Matrix	10:45am – 12:00pm Session 2 Monte Carlo	10:45am – 12:00pm Session 2 Insufficient Data and Bootstrapping	10:45am – 12:00pm Session 2 Valuation Theory and Practice
12:00pm – 1:00pm Lunch			
1:00pm – 3:15pm Session 3 Building an Efficient Frontier	1:00pm – 3:15pm Session 3 Resampling & Estimating Beta and Risk Premia	1:00pm – 3:15pm Session 3 Fundamental Investing in Asia I Professor Robert Lewis What is Value? & Research: Historical Financial Statements	1:00pm – 3:15pm Session 3 Investment Thesis and Monitoring I
3:15pm – 3:45pm Break			
3:45pm – 5:00pm Session 4 Beta-Security Market Line Test	3:45pm – 5:00pm Session 4 Black Litterman	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

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Fri, 22 May 2015	Sat, 23 May 2015	Sun, 24 May 2015
Fixed Income and Currencies ("FIC") Professor Ganesh Ramchandran	Securities Valuation, Risk & Portfolio Management I Professor Joseph Cherian	Securities Valuation, Risk & Portfolio Management II Professor Joseph Cherian
9:00am – 10:15am Session 1 FIC Products/Instruments	9:00am – 10:15am Session 1 Blending Quantitative & Fundamental Investing	9:00am – 10:15am Session 1 Relative Valuation
10:15am – 10:45am Break		
10:45am – 12:00pm Session 2 Pricing & Valuation	10:45am – 12:00pm Session 2 Behavioural and Model-Based Approaches in Valuation	10:45am – 12:00pm Session 2 Multifactor Models
12:00pm – 1:00pm Lunch		
1:00pm – 3:15pm Session 3 Asset-Liability & Risk Management	1:00pm – 3:15pm Session 3 Liquidity, Portfolio & Risk Management	1:00pm – 3:15pm Session 3 Current Issues in the Global Economy Affecting Portfolio Management I Professor Kim Sun Bae
3:15pm – 3:45pm Break		
3:45pm – 5:00pm Session 4 FIC and Derivatives Case Studies	3:45pm – 5:00pm Session 4 Value Enhancement Strategies	3:45pm – 5:00pm Session 4 Current Issues in the Global Economy Affecting Portfolio Management II Professor Kim Sun Bae

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\$2,750 (2.5 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\$2,200 (2 days)