

Graduate Certificate In Applied Portfolio Management (G-CAPM)

Programme – Subject to Change

16 November – 22 November 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, 16 November 2015 Quantitative Techniques I Professor Richard Yeh	Tue, 17 November 2015 Quantitative Techniques II Professor Richard Yeh	Wed, 18 November 2015 Quantitative Techniques III Professor Richard Yeh	Thur, 19 November 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 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, 20 November 2015	Sat, 21 November 2015	Sun, 22 November 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 – 12:30pm Session 2 Pricing & Valuation	10:45am – 12:30pm Session 2 Behavioural and Model-Based Approaches in Valuation	10:45am – 12:30pm Session 2 Multifactor Models
12:30pm – 1:30pm Lunch		
1:30pm – 3:15pm Session 3 Asset-Liability & Risk Management	1:30pm – 3:15pm Session 3 Liquidity, Portfolio & Risk Management	1:30pm – 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)