Graduate Certificate in Applied Portfolio Management (G-CAPM)

Programme – Subject to Change
15 – 21 May 2017 (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

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<tbody>
<tr>
<td>Quantitative Techniques I</td>
<td>Quantitative Techniques II</td>
<td>Quantitative Techniques III</td>
<td>Fundamental Investing in Asia II</td>
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<tr>
<td>Professor Richard Yeh</td>
<td>Professor Richard Yeh</td>
<td>Professor Richard Yeh</td>
<td>Professor Robert Lewis</td>
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<tr>
<td>8:30am – 9:00am</td>
<td>9:00am – 10:15am</td>
<td>9:00am – 10:15am</td>
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<tr>
<td>Overview &amp; Introduction</td>
<td>Session 1</td>
<td>Session 1</td>
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<tr>
<td>By Prof Joseph Cherian</td>
<td>Bayes-Stein Shrinkage Estimation</td>
<td>Black-Litterman Model</td>
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<td>9:00am – 10:15am</td>
<td>10:15am – 10:45am</td>
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<td>Session 1</td>
<td>Break</td>
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<tr>
<td>Estimating Expected Returns &amp; the Variance-Covariance Matrix</td>
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<td>10:45am – 12:30pm</td>
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<td>Session 2</td>
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<tr>
<td>Non-Synchronous, Missing Data and Matrix Algebra Review</td>
<td>Capital Asset Pricing Model (CAPM)</td>
<td>Monte Carlo Simulations</td>
<td>Valuation Theory and Practice</td>
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<tr>
<td>12:30pm – 1:30pm</td>
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<td>Group Photo Taking + Lunch</td>
<td>Lunch</td>
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<td>1:30pm – 3:15pm</td>
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<td>Session 3</td>
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<td>3:15pm – 3:45pm</td>
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<td>Break</td>
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<td>3:45pm – 5:00pm</td>
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<tr>
<td>Session 4</td>
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<tr>
<td>Estimation Errors &amp; Shrinkage Concept</td>
<td>Beta-Security Market Line Test</td>
<td>Fundamental Investing in Asia I</td>
<td>Investment Thesis and Monitoring II</td>
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</tbody>
</table>

*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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<tr>
<th>Fri, 19 May 2017</th>
<th>Sat, 20 May 2017</th>
<th>Sun, 21 May 2017</th>
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</table>
| **Fixed Income and Currencies (“FIC”) I**  
Professor Ganesh Ramchandran | **Fixed Income and Currencies (“FIC”) II**  
Professor Ganesh Ramchandran | **Securities Valuation, Risk & Portfolio Management II**  
Professor Joseph Cherian |
| 9:00am – 10:15am  
Session 1  
FIC Products | 9:00am – 10:15am  
Session 1  
ALM & Risk Management | 9:00am – 10:15am  
Session 1  
Liquidity, Portfolio & Risk Management |
| 10:15am – 10:45am  
Break | | |
| 10:45am – 12:30pm  
Session 2  
FIC Pricing | 10:45am – 12:30pm  
Session 2  
Derivative Debacles in FIC - Case Studies | 10:45am – 12:30pm  
Session 2  
Value Enhancement Strategies & Multifactor Models |
| **12:30pm – 1:30pm**  
Lunch | | |
| 1:30pm – 3:15pm  
Session 3  
FIC Real Life Trades / Strategies | 1:30pm – 3:15pm  
Session 3  
Securities Valuation, Risk & Portfolio Management I  
Professor Joseph Cherian  
Blending Quantitative & Fundamental Investing | 1:30pm – 3:15pm  
Session 3  
Current Issues in the Global Economy Affecting Portfolio Management I  
Professor Filippo Di Mauro |
| 3:15pm – 3:45pm  
Break | | |
| 3:45pm – 5:00pm  
Session 4  
Asset-Liability Management (ALM) | 3:45pm – 5:00pm  
Session 4  
Securities Valuation, Risk & Portfolio Management I  
Professor Joseph Cherian  
Behavioural and Model-Based Approaches in Valuation | 3:45pm – 5:00pm  
Session 4  
Current Issues in the Global Economy Affecting Portfolio Management II  
Professor Filippo Di Mauro |

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$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 Filippo Di Mauro - US$1,650 (1.5 days)

www.bschool.nus.edu.sg/CAMRI/EE

Updated on April 2017