Centre for Asset Management Research & Investments
NUS Business School

Graduate Certificate In Applied Portfolio Management (G-CAPM)

Programme – Subject to Change

14 - 20 May 2018 (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, 14 May 2018 Quantitative Techniques I Professor Richard Yeh	Tue, 15 May 2018 Quantitative Techniques II Professor Richard Yeh	Wed, 16 May 2018 Quantitative Techniques III Professor Richard Yeh Current Issues in the Global Economy Affecting Portfolio Management Professor Kim Sun Bae	Thur, 17 May 2018 Securities Valuation, Risk & Portfolio Management Professor Joseph Cherian
8:30am – 9:00am Overview & Introduction By Prof Joseph Cherian **9:00am – 10:15am** **Session 1** Estimating Expected Returns & the Variance-Covariance Matrix	**9:00am – 10:15am** **Session 1** Systematic Biases in Data & Parsimonious Covariance Estimation Methodologies	**9:00am – 10:15am** **Session 1** Monte Carlo Simulations	**9:00am – 10:15am** **Session 1** Blending Quantitative & Fundamental Investing
10:15am – 10:45am Break			
10:45am – 12:00pm **Session 2** Non-Synchronous, Missing Data and Matrix Algebra Review	**10:45am – 12:00pm** **Session 2** Estimation Errors & Shrinkage Concept Bayes-Stein Shrinkage Estimation	**10:45am – 12:00pm** **Session 2** Active Vs. Passive Strategies, Smart Beta & Factor Models	**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** Building An Efficient Frontier - With & Without Constraints	**1:30pm – 2:45pm** **Session 3** Capital Asset Pricing Model (CAPM) Estimating Beta & Equity Risk Premium	**1:30pm – 2:45pm** **Session 3** Current Issues in the Global Economy Affecting Portfolio Management I **Professor Kim Sun Bae**	**1:30pm – 2:45pm** **Session 3** Liquidity, Portfolio & Risk Management
2:45pm – 3:15pm Break			
3:15pm – 4:30pm **Session 4** Expected Utility, Risk Tolerance & Certainty Equivalence	**3:15pm – 4:30pm** **Session 4** Black-Litterman Model	**3:15pm – 4:30pm** **Session 4** Current Issues in the Global Economy Affecting Portfolio Management II **Professor Kim Sun Bae**	**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, 18 May 2018 **Fixed Income and Currencies ("FIC") I** **Professor Ganesh Ramchandran**	**Sat, 19 May 2018** **Fixed Income and Currencies ("FIC") II** **Professor Ganesh Ramchandran** **Fundamental Investing in Asia I** **Professor Robert Lewis**	**Sun, 20 May 2018** **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)