Syllabus

Private Banking

Master in Finance, Master in Insurance & Risk Management

Sping 2018

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Course description: This course introduces to principles and models for strategic and tactical asset allocation decisions.

Schedule: This course consists of a lecture of three hours

Contents:

- Static Portfolio Optimization

- Dynamic Portfolio Optimization

- Strategic Asset Allocation set up

- SAA including Liabilities

- Risk Factor Models

- Montecarlo Simulation

-Tactical Asset Allocation Decisions