Private Banking

Master in Finance, Master in Insurance & Risk Management

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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:

- Asset classes Returns
- Risk Factor Models
- Montecarlo Simulation
- Strategic Asset Allocation set up
- Static Portfolio Optimization
- Intro to Dynamic Portfolio Optimization
- SAA including Liabilities
- Example of Tactical Asset Allocation Decisions