

## **Asset Allocation Fundamentals**

Master in Finance, Master in Insurance & Risk Management

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

**Schedule:** This course consists of a lecture of three hours

### **Contents:**

- Asset allocation framework
- Asset allocation over time: SAA, MTAA, TAA
- Asset classes Returns
- Risk Factor Models
- Montecarlo Simulation
- Strategic Asset Allocation set up
- Static Portfolio Optimization
- SAA in practice
  - SAA including Liabilities
  - SAA with Private Assets