R/Rmetrics Workshop

Portfolio Design & Optimization
March 25-26, 2011, Mumbai

Time and Date:
Friday, March 25:
Morning session: 9 am – 12:15 pm
Afternoon session: 1 pm – 04:15 pm
Saturday, March 26:
Morning session: 9 am – 12:15 pm
Afternoon session: 1 pm – 04:15 pm

Location:
IGIDR, Mumbai

Course Tutors:
Rmetrics Core Team

Key Note Speaker:
Diethelm Würtz, ETH Zürich
wuertz@phys.ethz.ch

Course Coordinators:
Mahendra Mehta, Mumbai
Susan Thomas, IGIDR

Price:
Students & Academia: INR 12,000/-
Industry: INR 24,000/-
(Inclusive of all Taxes)

Registration and Enquiry:
Contact
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Description:

The Rmetrics Association is offering a high quality training course in advanced portfolio design, optimization and stability analysis, based on the "Portfolio Optimization with R/Rmetrics" eBook*. The course consists of four blocks, composed of 30% lecture, 20% examples and 50% case studies.

This workshop is a part of the three day workshop on *Advanced Applications of R in Portfolio Management* from 24th March to 26th March, 2011.

Course Topics:

Markowitz Portfolio Optimization
Portfolio construction, quadratic programming, risk minimization, return maximization, critical line algorithm, group constraints, covariance and tail risk budgeting.

Estimation of Errors and Robustness
Robust covariance estimation, lower partial moments, Black Litterman approach, Principal Components and Factor Models, Complex Constraints.

Scenario Optimization and General Risk Measures
Addressing non-normality of asset returns, Value-at-Risk and expected shortfall risk, linear programming, mean-CVaR, MAD Minimum Regret and CVaR portfolios, reward risk ratios, non-linear programming.

Portfolio Performance and Stability Analysis
Performance measurement and attribution, benchmark statistics, rolling back testing, risk surfaces and risk profile lines, shape pictograms, stability analysis.

Course Audience:

This is a hands-on classroom training course for portfolio design, optimization, and stability analysis. It is well-suited to students, academics, as well as finance and risk managers who want to get to grips with the R/Rmetrics software environment.

* https://www.rmetrics.org/ebooks-portfolio
Diethelm Würtz et al., Portfolio Optimization with R/Rmetrics.
All participants will receive a free copy of the eBook.