

Investment strategy and asset allocation

Cours

Ref	Dates	Jours	Heures	Durée	Financement	CHF
334745	On request			4 weeks / 17 periods		CHF 595

DÉFINITION

Asset Allocation is at the center of investment considerations. In the wake of the financial crisis and in a low interest rate environment, what are the main challenges of an optimal diversification?

PRÉREQUIS

Students must have a good knowledge of financial markets and products as well as of mathematics and statistics .

PUBLIC

Anyone interested in the financial sector and wishing to acquire knowledge of portfolio management.

EVALUATION ET TITRE DÉCERNÉ

Written exam with certificate of successful completion (minimum grade required 4).

OBJECTIFS

By the end of this course the student should be able to :

- Understand the financial expressions used in the asset management industry and be able to describe and explain their meaning (concept of correlation, concept of volatility, concept of portfolio optimization)
- Be able to differentiate between "sell side" and "buy side" and understand concepts of « Top Down » and « Bottom up » .

CONTENU

A. Understand Investment Strategy

- Primary research and Secondary research
- Top down and Bottom up analysis
- Fundamental analysis (basics)
- Quantitative analysis (basics)
- Technical analysis (basics)

B. Understand Asset Allocation and Diversification

- Principles of Asset Allocation and diversification
- Which Asset Allocation for which client?
- The retail client
- The private client
- The HNWI and UHNWI and FO
- The institutional client (pensions, wealth managers, insurance compa-nies, others)
- Which Asset Class for which investment profile?
- Strategic and Tactical Asset Allocation

C. Meet the client

- Case study or Simulation (Role playing games)

D. Intervention by an external expert on current events in the banking industry

Méthode

The method used is a pedagogical demonstrative method. The lecturer will review the main concepts and main issues linked to asset allocation. Participative methods will then be used in order to increase the motivation and awareness among the students.

Matériel

- Powerpoint slides and handouts
- Extracts from the financial press or magazines
- Recommended reading : "Pension Fund Managers : Assessment of the Responsibility", John Tendon

INTERVENANTS

Professionals in the field, selected on the basis of their expertise and skills.

DURÉE ET ORGANISATION

This is a blended learning course consisting of:

Lessons given by a lecturer (synchronous learning)

- Classes begin at 18h15 one or two evenings per week, 2 to 4 periods of 45 minutes (written exam one period)
- Certain sessions might be given by Videoconference, via Zoom, please consult the detailed timetable for more information or contact the gestionnaire de cours

E- learning (using our platform smartacademy - asynchronous learning) :

- The student works independently and in their own time through the online courses, as directed by lecturer (between 2 to 4 periods a week)

PROCHAINE RENTRÉE

On request

REMARQUES

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CONTACT

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