

TRAINING SPRINTS

ARTIFICIAL INTELLIGENCE

PORTFOLIO ANALYTICS FOR INVESTMENT COMMITTEES

LECTURER	Thorsten Neumann
LENGTH	3h
LEARNING GOAL	Learn how to analyse risk, performance and decision behaviour
PS FRAMEWORK	Choice Architecture / Toolbox
CPD ACCREDITED	Yes (3 credits)
LANGUAGE	English (on-demand in German)
BENEFICIAL FOR	CIOs, investment committee members, fund manager, risk and performance analysts
SPRINT STRUCTURE	90min input + 90min deliberate practice, reflection and implementation planning
FORMAT	Online (Zoom or Awarenow)
COSTS	EUR 250 per participant
MINIMUM SIZE	5 participants

NOVEMBER 11th, 2021 / 9 - 12 AM GMT / [REGISTRATION HERE](#)

DESCRIPTION

Advanced portfolio analytics are essential for informed investment decision making and delivering reliable performance. Focusing on top down asset allocation portfolios the course covers:

- 1) How to monitor ex ante risks?
- 2) How to monitor daily performance?
- 3) Meaningful risk and performance analysis
- 4) A self-critical look at your investment decision behaviour
- 5) Optimized risk budgeting of investment decisions

PROGRAM

PART ONE

BEST PRACTICES (90min)

- Ex ante risk modelling and monitoring
- Risk and performance analytics
- Investment decision behaviour analytics
- Risk budgeting theory

BREAK (10min)

PART TWO

DELIBERATE PRACTICE (60min)

Participants will practice portfolio analytics at illustrating examples. We will share experiences and discuss the strengths and weaknesses.

LESSONS LEARNED (10min)

NEXT STEPS (5min)

FEEDBACK FORM (5min)