

# TRAINING SPRINTS

## ARTIFICIAL INTELLIGENCE

### RISK BUDGETING IN ACTIVE MANAGEMENT

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

**DECEMBER 9<sup>th</sup> , 2021 / 9 - 12 AM GMT / [REGISTRATION HERE](#)**

### DESCRIPTION

Success is not random – only with optimized risk budgeting can investors achieve reliable success. Risk budgeting provides the framework on which single portfolio construction decisions can be built within daily work: How to allocate active risk strategically? For example: Duration? Spreads? FX? Equity vs. FI? Stock selection? The course covers:

- 1) Risk and performance potential of active management decisions
- 2) Accessing investment skills and the benefits of improved skills
- 3) How to derive optimal risk budgeting from your available skill set?

### PROGRAM

#### PART ONE

##### **BEST PRACTICES (90min)**

- Risks, returns and skills of active management
- Optimal risk budgeting

##### **BREAK (10min)**

#### PART TWO

##### **DELIBERATE PRACTICE (60min)**

Participants will practice the guidelines for optimal risk budgeting. We will share experiences and discuss the strengths and weaknesses.

##### **LESSONS LEARNED (10min)**

##### **NEXT STEPS (5min)**

##### **FEEDBACK FORM (5min)**