



# TRAINING SPRINTS

## ARTIFICIAL INTELLIGENCE

### ADVANCED PORTFOLIO CONSTRUCTION

<b>LECTURER</b>	Thorsten Neumann
<b>LENGTH</b>	3h
<b>LEARNING GOAL</b>	Learn how to get your portfolio construction to best practice levels
<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>	Fund managers and investment professionals
<b>SPRINT STRUCTURE</b>	Dedicated best practice input combined with deliberate reflection and implementation planning
<b>FORMAT</b>	Online (Zoom)
<b>COSTS</b>	EUR 298 per participant
<b>MINIMUM SIZE</b>	5 participants

June 15th, 2023 /3 p.m. - 6 p.m./

### DESCRIPTION

Success in portfolio management is all but random. This holds in particular true for portfolio construction. Investors need to take the right risks. Beyond the free lunch of diversification, advanced techniques to optimize risk allocation need to be applied. The course deploys how you get your portfolio construction policies to best practice levels. This includes strategic diversification, alpha diversification, risk budgeting, stop loss and risk management principles. Participants learn how to implement their specific risk taking strategy.

### PROGRAM

#### PART ONE

#### BEST PRACTICES (90min)

- Input and reflection on
- Embedding portfolio construction in your investment process
  - Alpha diversification
  - Investment process design
  - Risk budgeting

#### BREAK (10min)

#### PART TWO

#### DELIBERATE PRACTICE (60min)

- Input and reflection on
- Optimized risk budgeting
  - Individual risk taking strategy
  - Portfolio applications

#### LESSONS LEARNED (10min)

#### NEXT STEPS (5min)

#### FEEDBACK FORM (5min)

