TRAINING SPRINTS

ARTIFICIAL INTELLIGENCE

QUANTITATIVE ALPHA GENERATION

LECTURER	Thorsten Neumann
LENGTH	3h
LEARNING GOAL	Learn how to analyse financial markets by means of econometrics to generate alpha for managing portfolios
PS FRAMEWORK	Choice Architecture / Toolbox
CPD ACCREDITED	Yes (3 credits)
LANGUAGE	English (on-demand in German)
BENEFICIAL FOR	Fund managers and investment professionals
SPRINT STRUCTURE	Dedicated best practice input combined with deliberate reflection and implementation planning
FORMAT	Online (Zoom)
COSTS	EUR 298 per participant
MINIMUM SIZE	5 participants

October 19th, 2023 /3 p.m. - 6 p.m./

DESCRIPTION

Alpha is the essential precondition for successful portfolio management. Fund managers need to rely on successful techniques for alpha generation. The course deploys how to get your econometric analyses to best practice levels. This includes fair value analysis, scenario analysis and forecasting. It provides clear guidance to successful pure quant investment processes as well as hybrid investment processes combining discretionary and quant elements.

Participants learn how to implement their specific alpha generation strategy.

PROGRAM

PART ONE

BEST PRACTICES (90min)

Expert input and reflection of participants on their own practices

- econometrics
- Fair value analysis
- Scenario analysis

BREAK (10min)

PART TWO

DELIBERATE PRACTICE (60min)

Expert input and reflection of participants on their own practices

- Forecasting
- Hybrid investment processes

LESSONS LEARNED (10min)
NEXT STEPS (5min)
FEEDBACK FORM (5min)