Additional material on the SYMMYS Lab
Day 6

Multivariate Bayesian estimation
Location and dispersion Section 2b.2
Loadings Section 12.1 (Subsection 12.1.3)

Tactical portfolio construction
Black-Litterman Section 21.3

Beyond Black-Litterman
Entropy Pooling and Fully Flexible Views Section 21.4

Liquidity
Market impact - Best execution Checklist - Step 9