Introduction

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MLP Training: Portfolio Management

Outline

Why this training?

- Foundations of portfolio management
- Modern quant finance
- Cutting-edge tools
- Focus on application

Objectives

- Risk and return
- Evaluation, factors, and hedging
- Managed funds
- Pricing and market timing
- Carry trades
- Quant portfolio managment

Tools

Tools include

- Optimization
- Regression
- Forecasting
- Regularization
- Dimension reduction

Quant Finance

- Know the market
- Model it mathematically
- Estimate it statistically
- Implement it computationally
- Communicate your results

Who am I?

UChicago Director of Financial Mathematics

10+ years of teaching experience

- Master of Financial Math
- Master of Applied Data Science
- Booth School of Business
- Economics Department

10+ years of industry experience

- Quant research and implementation for hedge funds
- Market-making and prop trading firms
- Consulting for financial and non-financial firms