



The Advances in Asset and Factor Allocation Seminar: Factor Investing, Goal-Based Investing and Sustainable Investing

London on June 23-24-25, 2020

COURSE OVERVIEW

Focus on Asset Allocation and Risk Management

Recent advances in academic research have paved the way for the development of a new generation of welfare-improving financial engineering techniques aimed at designing optimal investment solutions that take into account the specific constraints and objectives – including environmental, social and governance dimensions – of the various types of institutional and individual investors.

These solutions rely on an innovative exploitation of the benefits of the three competing approaches to risk management, namely risk diversification, risk hedging, and risk insurance, each of which represents a substantial source of added value for investment management. It is against this backdrop that EDHEC-Risk Institute has structured its work on factor investing, goal-based investing and sustainable investing.

Now regarded as Europe's premier centre for research and education in these fields, EDHEC-Risk Institute plays a noted role in furthering asset allocation concepts and techniques, while systematically highlighting their practical uses to the investment management industry.

Factor Investing, Liability-Driven Investing and Sustainable Investing Seminar

The Advances in Asset and Factor Allocation Seminar is an intensive three-day course that will provide participants with an in-depth appreciation of some of the most relevant new concepts and techniques that are reshaping investment management practices. It will also equip them with practical tools to improve asset allocation and risk management processes, implement novel investment management approaches, and develop new products and solutions.

COURSE STRUCTURE

Day 1

- > Factor investing – Efficiently harvesting risk premia across and within asset classes
- > Implementing factor investing and risk allocation

Day 2

- > Goal-based investing – Efficiently securing investors' long-term liabilities and goals
- > Reviewing the latest advances in ALM and LDI

Day 3

- > Sustainable investing – Efficiently integrating environmental, social and governance factors in investment decisions
- > Costs and benefits of sustainable investing, climate and low-carbon investing strategies



EDHEC-RISK
Institute



This state-of-the-art executive short course offers:

- > Strength and relevance of academic research
- > Insight from world-class thought leaders
- > Cutting-edge investment research and industry practices
- > An EDHEC-Risk certificate of completion

This seminar strikes a balance between exploration of new models and a study of applications. It is presented in a highly accessible manner by three experienced instructors who combine both academic and industry experience.

Who should attend

The programme is intended for investment management professionals who manage equity, fixed-income or multi-asset portfolios. It is also particularly relevant to investment professionals who advise on or participate in the design and implementation of asset allocation policies and portfolio models, and who develop new asset management and ALM solutions for institutional or individual investors. Finally, it would also be highly beneficial to ESG analysts and sustainable investment specialists.



Professor
Lionel Martellini, PhD



Professor
Riccardo Rebomato, PhD



Broaden your horizons and expand your network with this cutting-edge 3-day event!

Location	Cost
EDHEC London Campus 10 Fleet Pl, Ludgate, Farringdon, London EC4M 7RB, United Kingdom	EUR 6,000 Travel and accommodation are not included Benefit from an early bird rate (15 %) available until January 31, 2020



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