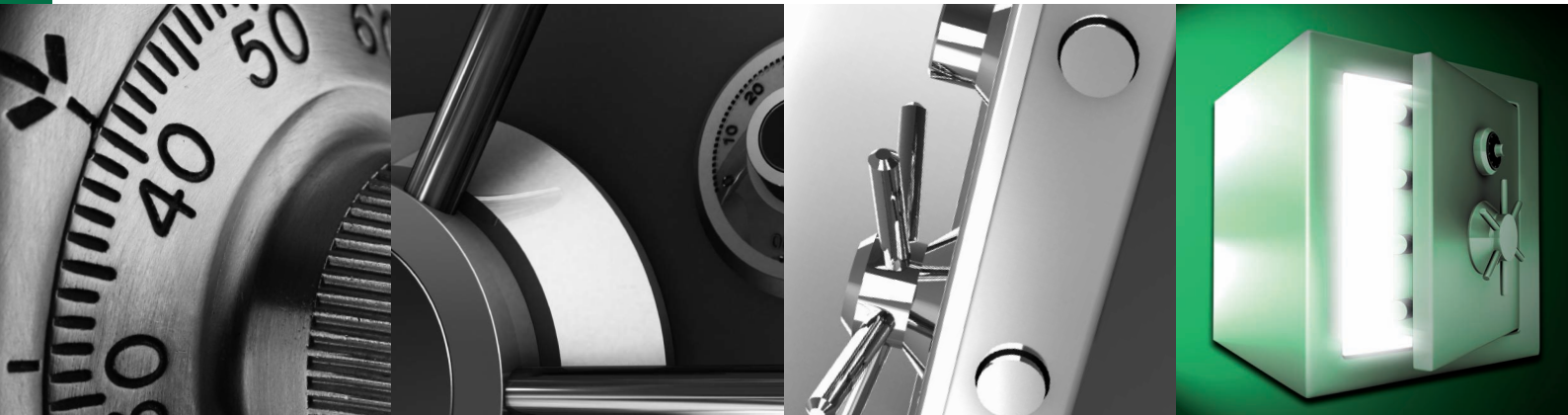


MILANO | ITALY



QUANTITATIVE EQUITY PORTFOLIO MANAGEMENT INTERNATIONAL PROGRAM

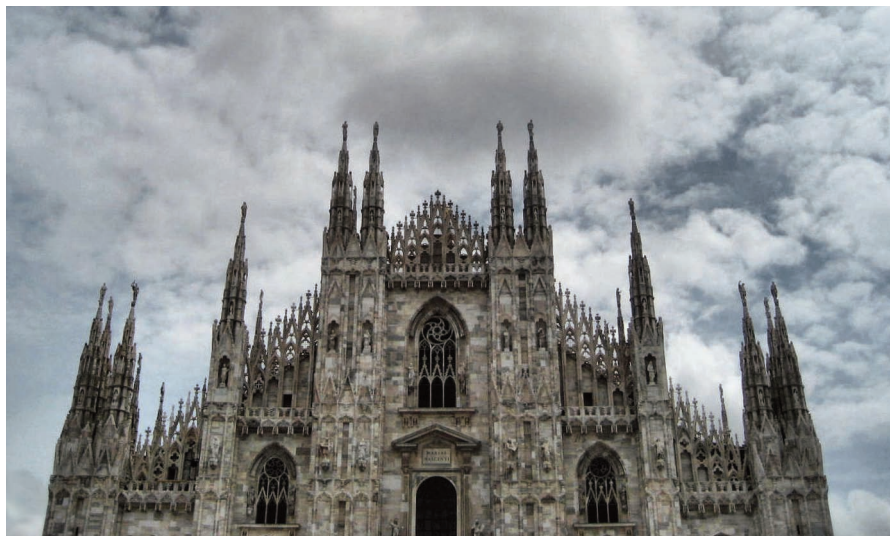
EXECUTIVE OPEN ENROLLMENT PROGRAMS 2010

Empower Your Vision



“ Empower your vision means to confront and acquire different and qualified perspectives to develop a complete managerial vision. Empower your vision is our exhortation, but also our commitment. ”

Alberto Grando | Dean, SDA Bocconi School of Management



QUANTITATIVE EQUITY PORTFOLIO MANAGEMENT

Value drivers

Learning and being able to actually implement portfolio management techniques. The seminar focuses on quantitative tools and techniques to build and manage tactical equity portfolios. The seminar, that is designed according to a hands-on approach where every theoretical section is followed by a computer based session, aims to give participants the ability to implement tactical allocation strategies. Key contents of the course are: fundamental quantitative techniques, the theory of stock market anomalies and return patterns, short term return forecasting models, tactical long-only and market-neutral portfolio strategies.

SDA Bocconi School of Management is registered with [CFA Institute](#) as an Approved Provider of continuing education programs. This program is eligible for **25 CE credit hours** as granted by [CFA Institute](#).

If you are a [CFA Institute](#) member, CE credit for your attendance at this event will be automatically recorded in your CE Diary.

PARTICIPANTS

- Portfolio managers with at least 2/3 years of experience wishing to acquire a rigorous and practical knowledge of quantitative portfolio management techniques.
- Hedge fund managers wishing to benefit from the latest research and practice.

COURSE CONTENTS

Day 1: Quantitative techniques for portfolio management

- Return generating processes and factors models.
- Models estimation (OLS and panel regressions).
- Portfolio optimization and tracking error minimization.
- Matlab session: portfolio optimization.

Day 2: Basic Models for Quantitative portfolio management

- Market efficiency and Market anomalies.
- Stock selection models with static and dynamic factors.
- Matlab session: building stock selection models.

Day 3: Factors Model for short term return forecasting

- Fundamental cross-sectional models.
- Macroeconomic time series models.
- Matlab session: building and testing a cross-sectional model.

Day 4: Implementing portfolio strategies

- Rebalancing and transaction cost optimization.
- Market neutral portfolio optimization.
- Group work: building a tactical allocation model.

FACULTY

The program's faculty is a team of professors and "practitioners" with internationally acknowledged education, research and consulting skills in asset management.

Sergio Focardi

Partner, The Intertek Group. Founding partner of The Intertek Group. Member of the Editorial Board of the Journal of Portfolio Management. He has (co-)authored numerous articles and books, including the CFA Institute's recent monographs Challenges in Quantitative Equity Management (2008) and Trends in Quantitative Finance (2006) as well as the award-winning books Financial Modeling of the Equity Market: CAPM to Cointegration (Wiley, 2006) and The Mathematics of Financial Modeling and Investment Management (Wiley, 2004). Most recently, Sergio co-authored Financial Econometrics - From Basics to Advanced Modeling Techniques (Wiley, 2007) and Robust Portfolio Optimization and Management (Wiley, 2007).

Marc Fohr

He was born in Luxembourg in 1973. He studied at the University of the Saarland, Saarbrücken, while being assistant teacher to the statistics and econometrics department, and graduated in 1998 with a Major in Business Administration. After being European Equity Portfolio Manager for 6 years at Salomon Brothers/Citigroup Asset Management, Frankfurt/Main, Marc joined Allianz Global Investors, Frankfurt/Main, in 2004 where he was responsible for managing institutional and mutual funds with global equity exposure. In 2006, he started to work for Eurizon Capital, Luxembourg, as Senior Portfolio Manager for retail funds with European equities. Marc became CFA charterholder in 2002. Further, he is Member of the Board of the Luxembourg CFA Society.

Marco Navone

Assistant Professor Department of Finance Bocconi University. Professor SDA Bocconi. Visiting Professor at the Red McCombs Graduate School of Business of University of Texas at Austin. Selected Publications and conference papers: "Market Neutral Strategies as a diversification tool" in Gregoriou, Rouah and Karavas "Hedge Funds: Strategies, Risk Assessment and Returns", Beard Books, 2004. "Which factors affect bond underwriter fees? The role of banking relationships (with G. Iannotta)", European Financial Management, forthcoming. "Hedge funds: ability persistence and style bias (with M. Belleri)", Eastern Finance Association, New Orleans, 2007. "Cross-Industry Diversification: Integration or Bubble? (with E. Grisolia)", Eastern Finance Association, St Pete Beach (Florida), 2008. Financial Management Association, European Conference, Prague, 2008.

INFORMATION

Location

Milan, Via Bocconi 8
SDA Bocconi School of Management

Timetable

Morning: 9.00 am - 12.30 pm
Afternoon: 14.30 pm - 17.30 pm

Dates

4 days - 11-14 May 2010

Program Fee

€ 2.900 plus VAT (if required)
The Program fee covers tuition, case materials and meals.

Program Director

Marco Navone - tel. +39 02 5836.5851
marco.navone@unibocconi.it

Program Coordinator

Giovanna Zanotti
giovanna.zanotti@unibocconi.it

Inquires

For further information about the program, please call or email the Program director or our Program consultants at +39 02 5836 6825
info.saporiti@sdabocconi.it

Enrollment Procedure

To aid the learning process, only a programmed number of students can enrol for the seminar. Priority will be given on the basis of the arrival date of the attached form, which must be filled in, signed and sent to:
SDA Bocconi
Executive Education Open Programs Division
Via Bocconi 8 - 20136 Milan
tel. +39 02 5836.6791
fax +39 02 5836.6833
email: corso.mensi@sdabocconi.it
The SDA Bocconi will send written confirmation of acceptance by fax

Methods of payment

The fee must be paid upon enrolment in one of the following ways:

- A non-transferable cheque or banker's draft made out to Università Commerciale L. Bocconi;
- A credit transfer as explained in the enrolment form;
- By credit card.

Hotel Accommodation

The external agency Seneca offers a free hotel booking service and special conditions to our clients. Accommodation is guaranteed if you book at least 15 days before the course starts. If you book less than 15 days before, the agency will do its best to find a suitable and convenient solution.

To book call +39 0871 803810-803614

SDA BOCCONI SCHOOL OF MANAGEMENT



Since 1971 SDA Bocconi School of Management has been engaged in the training of executives, with an international approach.

Our vision of empowering life is present throughout our program offerings: executive and custom programs, MBA and Masters, for the development of individuals, companies, institutions and economic systems.

SDA Bocconi dedicates energy and resources to creating value and spreading values through research, teaching and relations with the scientific, business and institutional communities.

ACCREDITATIONS



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Quality Management System Certification ISO 9001:2000
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ASSOCIATIONS



European Foundation for Management Development



Association to Advance Collegiate Schools of Business



European Academy of Business in Society



European Corporate Governance Institute



Partnership in International Management



Community of European Management Schools and International Companies



The Italian Association for Management Education Development

RANKINGS

Financial Times
Forbes
Wall Street Journal
Business Week
America Economia
Espansione