
Seminar on dynamic risk budgeting to be held in New York

By Editor Test *Mon, May 13, 2013*

The three-day course will be held in New York City on July 16-18. It will focus on “dynamic risk budgeting approaches” and “reconciling strict risk budget management with implementation of optimal long-term allocation.”

The CFA Institute and the EDHEC-Risk Institute plan to hold a course called The Advances in Asset Allocation Seminar to help professional money managers learn how “to continue to invest in risky assets so as to meet their liabilities while protecting themselves from excessive losses.”

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The content, to “be presented in a highly accessible manner by an instructor who combines academic expertise and industry experience” is designed to enable attendees to:

- Bridge the gap between modern portfolio theory and practical portfolio construction to build stable models.
- Understand optimal benchmark construction and their application to smart index construction.
- Understand state-of-the-art ALM [asset-liability matching] and LDI [liability-driven investing] and examine the role of alternative assets in ALM.
- Use dynamic beta management, risk budgeting, and dynamic core-satellite allocation to refine investment management and risk management processes and design new investment solutions.

The course is intended for:

- Investment management professionals who advise on or participate in the design and implementation of asset allocation policies and portfolio models.
- Sell-side practitioners who develop new asset management and ALM solutions for institutional, private, and mass-affluent investors.

To register:

- Go to www.regonline.co.uk/AAA_july_2013
- Fax back the [registration form](#) to +33 (0)4 93 18 45 54
- E-mail your details to EXECeducation@edhec-risk.com
- Call +33 (0)4 93 18 78 19