# LIBA

Loyola Institute of Business Administration (LIBA)

*A Jesuit Business School*

TWO-DAY MANAGEMENT DEVELOPMENT PROGRAMME ON

# PORTFOLIO MODELLING

**11th & 12th OCTOBER 2019 | LIBA, LOYOLA COLLEGE CAMPUS**

The advent of New age communication channels not only shortens the duration of information flow from one market to the another beyond borders of the nations but also impact risk and return of various asset classes. To achieve the set investment objective by striking a balance between risk and return, which demands the task of building an abstract representation to address real investment situation through simulation of information with expected possible occurrences. The investment modelling is one of the branches of Financial modelling enables the end user to evolve the portfolio modelling by including underpriced assets to achieve optimum portfolio by earning maximum return for the minimum risk profile.

## WHO CAN ATTEND

Investors, Wealth Management Advisors, PMS Executives and B-School Faculties.

## SKILL PREREQUISITE FOR INVESTMENT MODELLING

MS Excel.

## PROGRAM FEE

Rs.6000 + 18% GST.

## PROGRAM OBJECTIVES

1. Identification of underpriced assets using CAPM for the formation of Portfolio
2. Determination of Risk of the portfolio when domestic and international diversification take place
3. Spotting the ideal risk and return combination for optimum portfolio using Markowitz Frontier
4. Construction of a portfolio using Single Sharpe Index model by selecting the assets of excess return to "Beta".

## PROGRAM HIGHLIGHTS

- Structured Working Materials in relevance with Practice.
- Detailed Knowledge delivery and Skill development sessions.
- Application of Live Data bases and softwares for successful trading strategies viz Thomson Reuters and Traders cockpit etc.
- One to one doubt clearing sessions.

## PROGRAM SCHEDULE

| DAY | SESSION TIMING | TOPICS OF COVERAGE | FACULTY/RESOURCE PERSON |
|---|---|---|---|
| Day 1 | 9.30 - 11.00 AM | Introduction to Portfolio Management-Need for Portfolio – CAPM: Security Market Line | Prof. Dr. Lakshmi Narayanan<br>Dean - Academics, LIBA |
| | 11.15 AM - 12.45 PM | CAPM Security Market Line Scanner: Nifty Stocks | Prof. M.P. Pandikumar,<br>Area Chair - Finance |
| | 1.30 - 3.00 PM | Portfolio Risk Management – Domestic and International Diversification | Prof. M.P. Pandikumar,<br>Area Chair - Finance |
| | 3.30 - 5.00 PM | Portfolio Risk Optimization:<br>Two assets model | Prof. M.P. Pandikumar,<br>Area Chair - Finance |
| Day 2 | 9.30 - 11.00 AM | Portfolio Risk modelling for more than 2 assets using Var and Covar matrix | Prof. M.P. Pandikumar,<br>Area Chair - Finance |
| | 11.15 AM - 12.45 PM | Portfolio revision using risk modelling | Prof. M.P. Pandikumar,<br>Area Chair - Finance |
| | 1.30 - 3.00 PM | Single Sharpe Index model | Prof. M.P. Pandikumar,<br>Area Chair - Finance |
| | 3.30 - 5.00 PM | Portfolio Construction using Single sharpe Index | Prof. M.P. Pandikumar,<br>Area Chair - Finance |

## COURSE FACILITATORS:

**DR. LAKSHMI NARAYANAN** started his career as a Research Analyst and Sub-broker in the stock market and turned subsequently to academics with over 23 years of teaching experience. He has a degree in law and a Doctorate in Finance. He has a unique distinction of clearing the National Eligibility Test (NET) conducted by the University Grants Commission both in Commerce and Management. His research interests are in the areas of Capital Markets and Company / Labour Laws. He has published several papers in leading national journals and magazines. He teaches Security Analysis and Portfolio Management, Industrial Relations and other law-related subjects.

**DR. M.P. PANDIKUMAR** has specialization in Finance. He has over 21+ years of teaching experience in different universities and management institutions in India. He has handled teaching and training courses in Research Methods, Financial Management, Financial Derivatives and computer-based games on Financial Modeling using SPSS and EXCEL. His doctoral work on life insurance got him a special award and recognition from the Life Insurance Corporation of India. He has research interests in Behavioral Finance and Current Stock Market Trends. He has published two books and several research papers. He is NSE empanelled trainer on Financial Modelling, Option trading strategies etc.

## PROGRAM COORDINATORS:

Prof. Dr. Lakshminarayanan
Dean - Academics
LIBA, Loyola Campus, Chennai

Prof. Dr. M.P. Pandikumar
Area Chair - Finance
LIBA, Loyola Campus, Chennai


## CONTACT:

## MANAGEMENT DEVELOPMENT CENTRE (MDC)

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