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Bringing Fintech to the classroom...





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ABILITY TO

- Analyze large quantities of data
- Replicate real life investment situations
- Use cutting edge methodology





MODULARITY IN TERMS OF

- Topics
- Financial literacy
- Knowledge in quantitative approaches





GFRI SOLUTION

- Web-based platform: no need for local infrastructure
- Powerful cloud computing: **real-time** operations
- Modular structure: coherent framework



	et Selection datasets used in the analysis.	RD_1	RD_1 RR_1	Time-series Visualizations Perform visual analysis of the joint properties of the tin series. EDIT →	ne-
RD_1 RR_1	Moment Estimation Perform 1st and 2nd moment estimation for multivariate time-series. EDIT →	M_1	RD_1 M_1 RR_1	Frontiers Analyze mean-variance and expected shortfall frontiers. EDIT →	No Outputs
M_1	Black-Litterman analysis Perform Black-Litterman type analysis. EDIT →	No Outputs	No Inputs	Carry-Trade strategies Create carry-trade strategies. EDIT →	No Outputs
RD_1 RR_1	Dynamic strategy Create portfolio strategies for out of sample analysis. EDIT →	PTS_1 RR_1	PTS_1	Portfolio analysis Analyze the portfolio strategies created in the Dynamic strategy tab. EDIT →	No Outputs
RD_1 RR_1	Performance Analysis Analise and decompose returns based on factors. EDIT →	No Outputs			





INITIALLY DEVELOPED FOR OUR PROGRAM IN COLLABORATION WITH TSINGHUA UNIVERSITY, SO...



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AN EXAMPLE

- Let's build a long only risk parity portfolio (US industry data)
- Analyze its risk profile
- Measure its performance

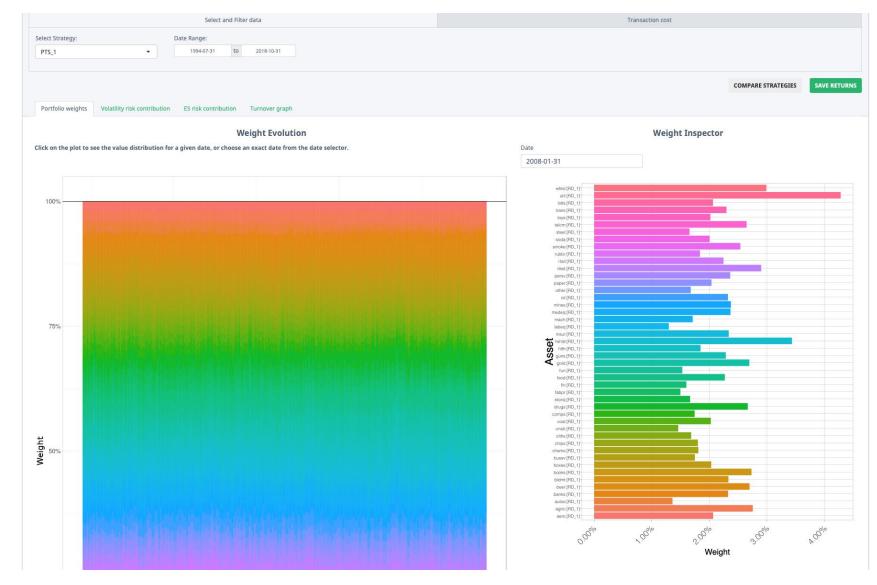
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A couple of clicks...

Portfolio weights

1994-07-31





Portfolio weights

2008-01-31



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Volatility contributions

1994-07-31



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	Volatility risk contributions

Volatility contributions

2008-01-31





A few more clicks: factor exposure...







One more click: performance...







Learning outcomes

• Students actually believe what they see ... and do !

not *just* what we tell them....

• These new approaches are used at

ALL LEVELS: PhD, Msc, BA, Exec, ...