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Prof. Tony Berrada
Professor of Finance, GFRI

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Bringing Fintech to the classroom…

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Bringing Fintech to the classroom…

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

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GFRI SOLUTION

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

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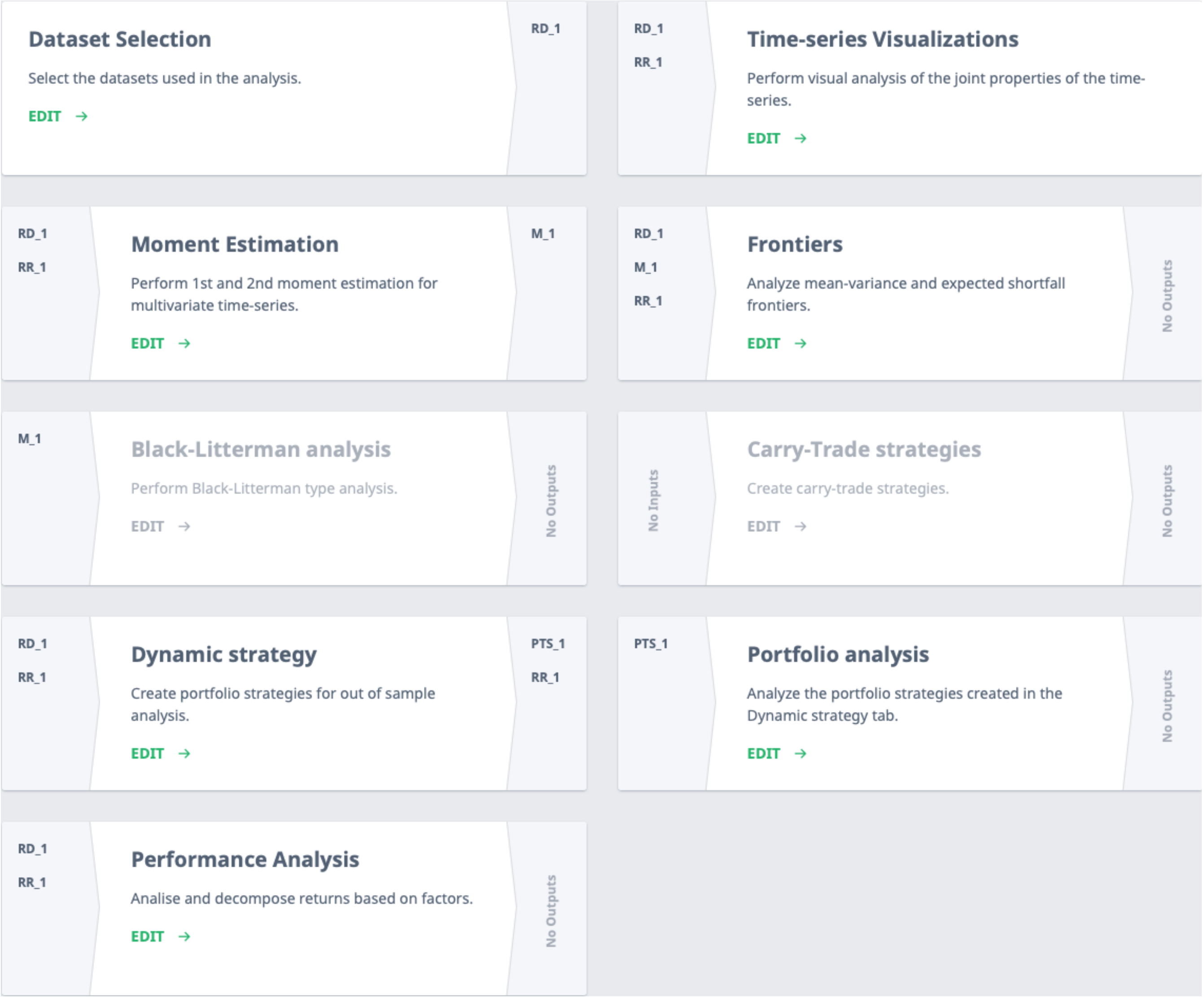

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INITIALLY DEVELOPED FOR OUR PROGRAM IN COLLABORATION WITH TSINGHUA UNIVERSITY, SO…

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RD_1

选择数据

选择分析中所用数据

编辑 →

RD_1
RR_1

可视化时间序列

对时间序列的联合属性进行可视化分析。

编辑 →

RD_1
RR_1

估测矩

为多变量时间序列进行第一和第二矩估计

编辑 →

M_1

RD_1
M_1
RR_1

边界

分析均值-方差和预期损失边界

编辑 →

无输出

M_1

Black-Litterman分析

进行Black-Litterman分析。

编辑 →

无输出

无输入

利差交易策略

创造利差交易策略。

编辑 →

无输出

RD_1
RR_1

动态策略

为样本外分析创造投资组合策略。

编辑 →

PTS_1
RR_1

PTS_1

投资组合分析

分析动态策略模块中创造的投资组合策略

编辑 →

无输出

RD_1
RR_1

绩效分析

使用因子解析收益率

编辑 →

无输出

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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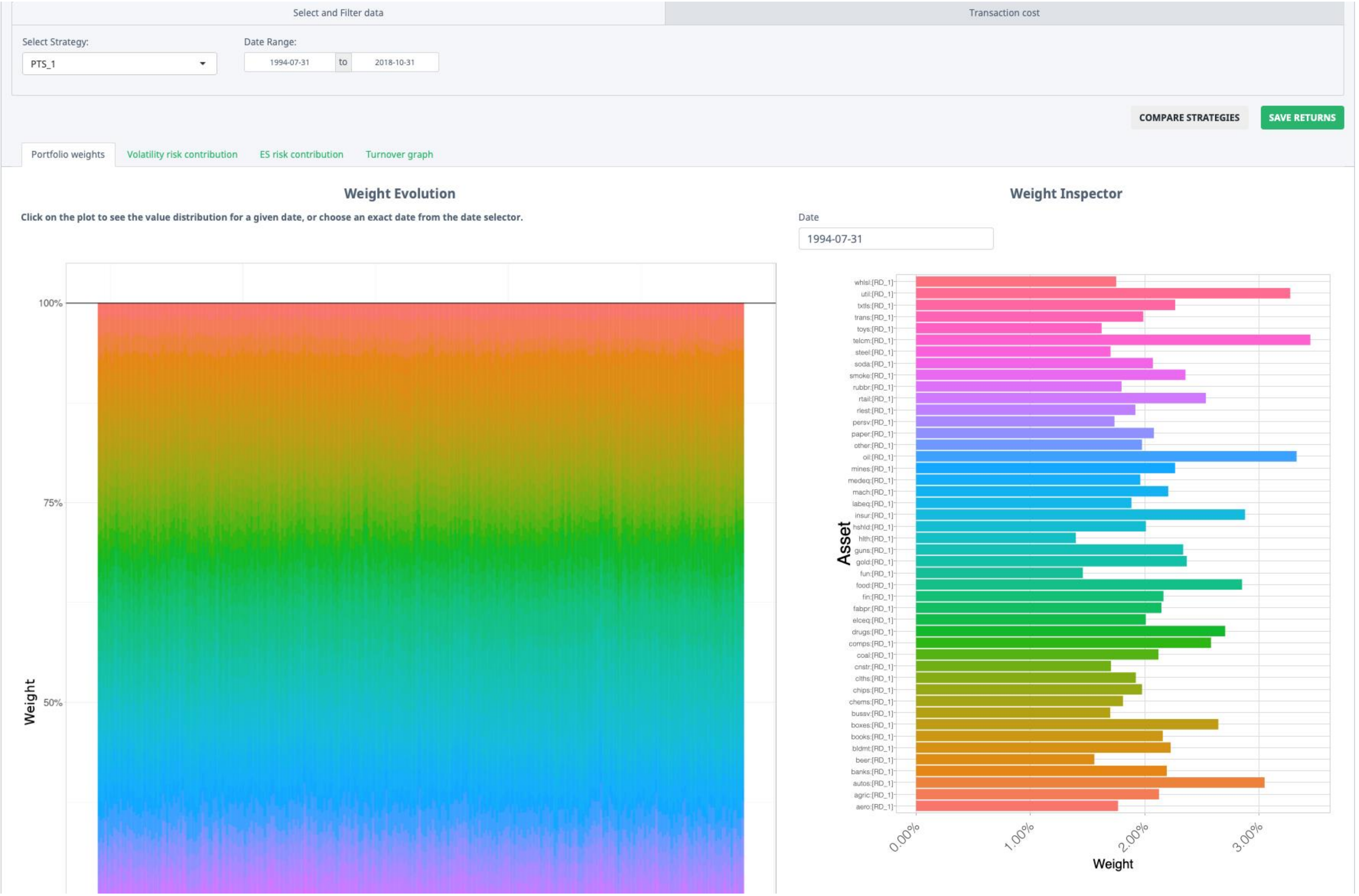

A couple of clicks…

Portfolio weights

1994-07-31

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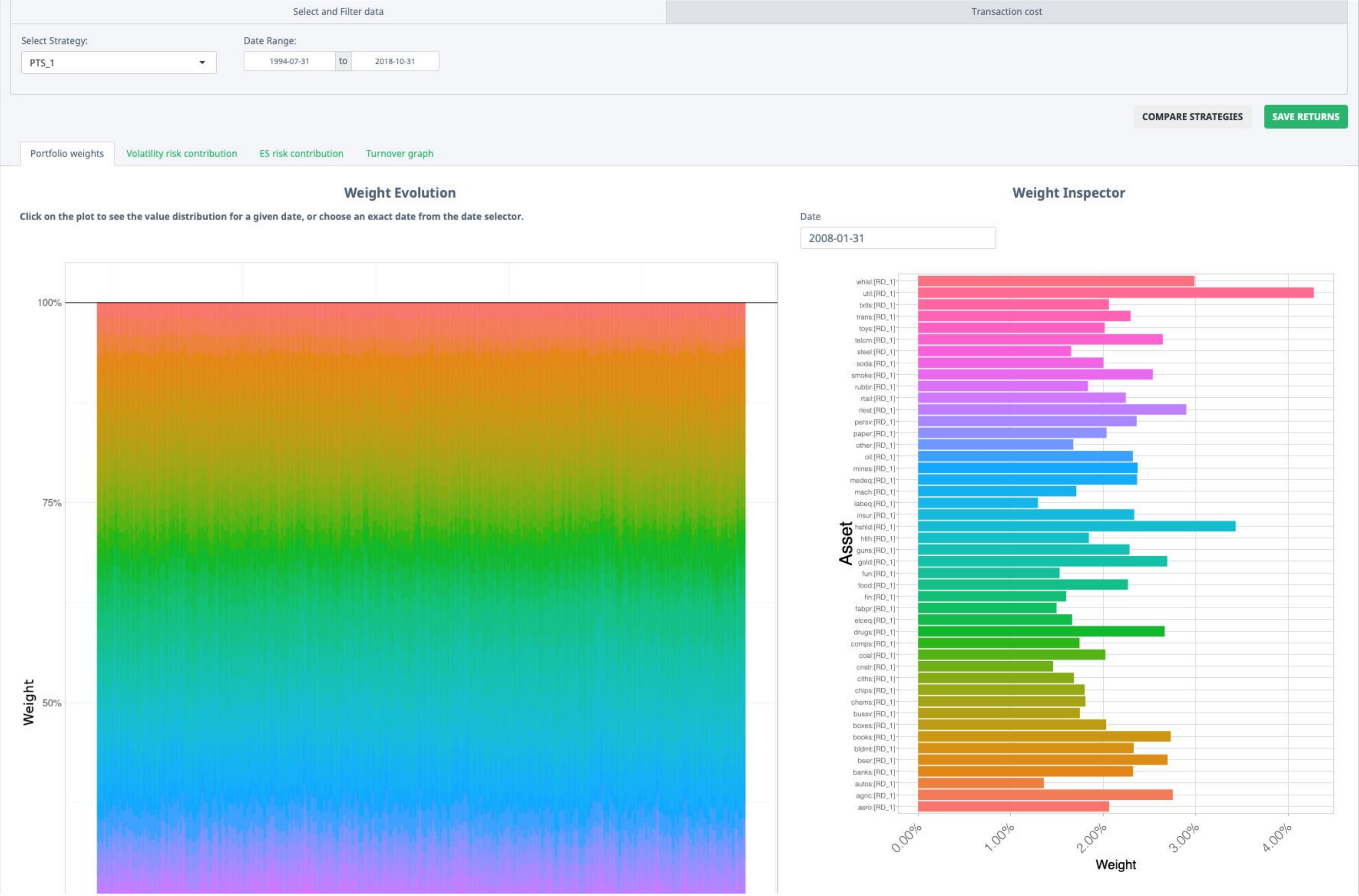
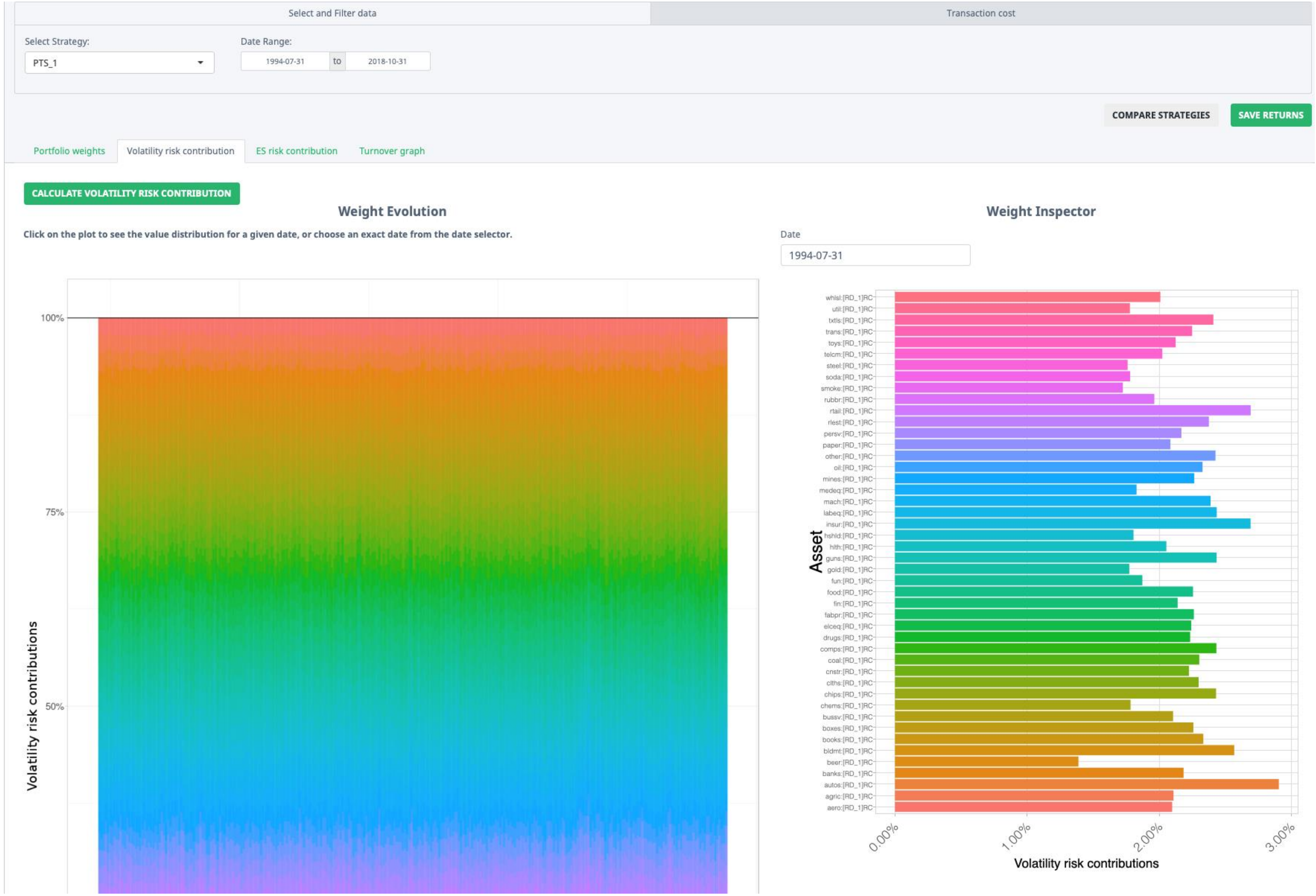


Portfolio weights

2008-01-31



Volatility contributions

1994-07-31

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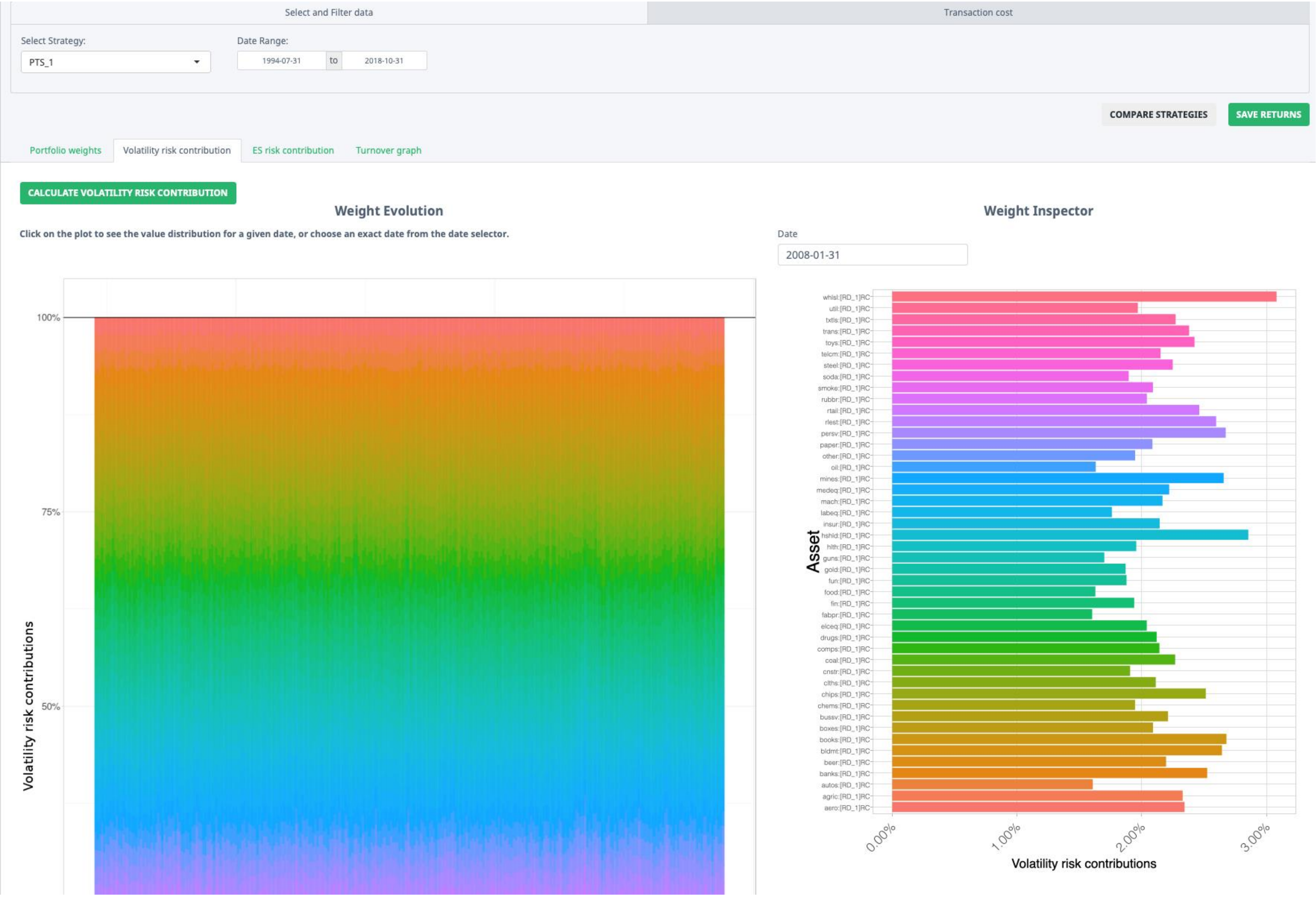

Volatility contributions

2008-01-31

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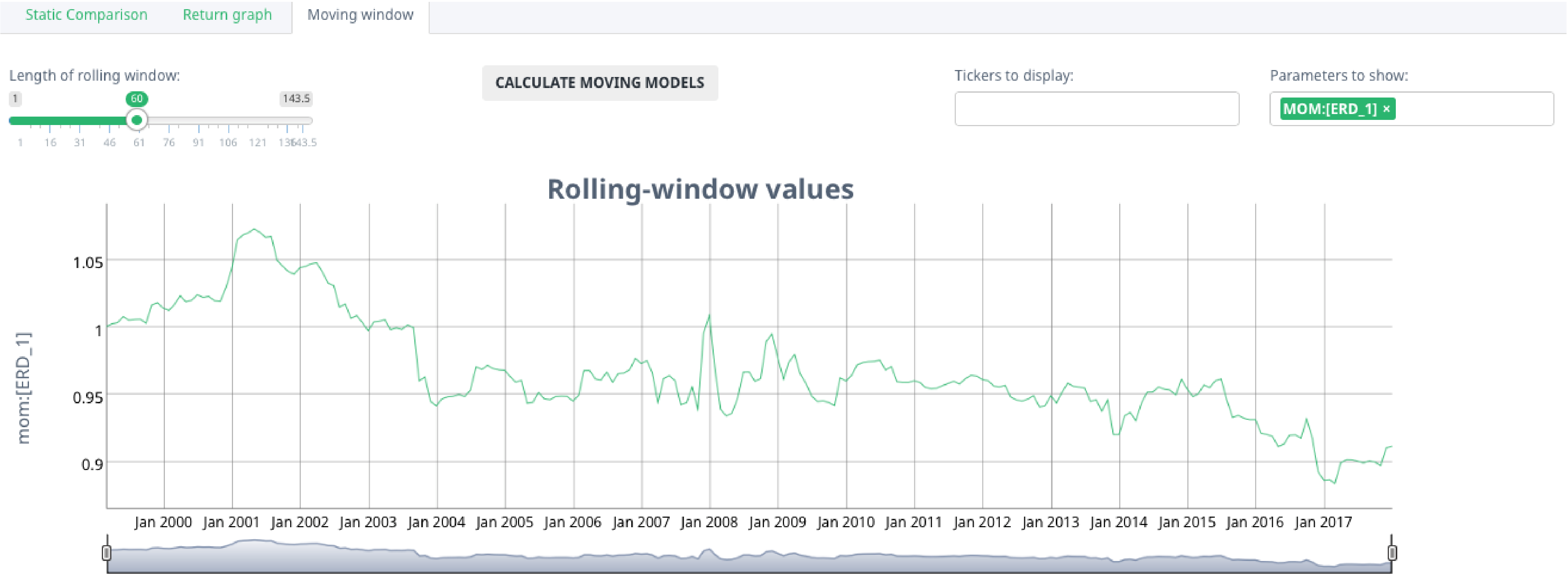
A few more clicks: factor exposure…



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One more click: performance…

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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, …