



University of
Zurich ^{UZH}

ETH

Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Master of Science in Quantitative Finance

Asset Management - Advanced Investments

Lecturers: Prof. Dr. Markus Leippold

Credits (ECTS): 4.5

Course contents:

- Traditional portfolio construction (Markowitz optimization, CAPM, and APT within a multi-asset framework)
- Practical problems of the traditional portfolio theory and solutions such as resampling and robust portfolio optimization
- Bayesian approaches to portfolio optimization
- Black-Litterman model and its extensions
- Dynamic optimization approach, regime switches in discrete time and continuous time approaches