

Advanced Hedge Fund Investing Seminar - London

Course date: Tue, 22/01/2013

22-23 January, 2013 - London - Early bird available before December 21

Seminar Outline:

The Advanced Hedge Fund Investing Seminar is an intensive two-day course that will impart advanced concepts and practical tools for optimal construction and risk management of hedge fund portfolios. It will also enable participants to use latest performance and risk decomposition as well as due diligence and risk budgeting techniques to create superior hedge fund portfolios while controlling for risk.

Seminar Instructors:

François-Serge Lhabitant is Affiliated Professor of Finance at EDHEC Business School and a member of EDHEC-Risk Institute, and Chief Investment Officer at Kedge Capital Fund Management.

Robert Kosowski is Affiliated Professor of Finance at EDHEC-Risk Institute and Associate Professor and Director of the Centre for Hedge Fund Research at Imperial College London.

Key Learning Benefits:

The seminar will enable participants to:

- Understand advanced performance and risk attribution for hedge funds.
- Examine the practical importance of time-varying risk exposures in hedge fund portfolios and advanced techniques to deal with them in practice. Learn latest techniques to distinguish risk-taking from skill in hedge funds.
- Develop an understanding of advanced alternative beta decompositions including variance and correlation risk.
- Appreciate the role that quantitative hedge fund strategies can play in a diversified portfolio. Learn the key drivers of returns in quantitative hedge fund strategies such as CTAs, quantitative long-short equity funds and pairs trading strategies. Learn how to incorporate insights about capacity constraints in hedge fund strategies into the portfolio allocation process.
- Examine the implication of performance and risk attribution insights for hedge fund replication. Appreciate differences between different hedge fund replication approaches.
- Learn advanced hedge fund portfolio construction and due diligence techniques. Understand how hedge fund performance measures can be manipulated and how to address resulting issues. Learn due diligence techniques and performance flags that help spot potential misreporting.
- Find out how to incorporate hedge fund return predictability into the portfolio construction process. Understand the value added of Bayesian techniques for hedge fund allocation.
- Explore risk budgeting and risk allocation approaches in the context of hedge fund portfolios. Understand the implications of time-varying risk exposures for risk budgeting.

Course Fees:

London

Standard rate: EUR 3,500

Early bird rate: EUR2,800 available before December 21

Further Information and Registration:

For further information about the event please visit our [webpage](#) [1]:

or contact [Mélanie Ruiz](#) [2] or on: +33 493-187-819

To book a seat, please visit our [online stores](#) [3] or contact [Mélanie Ruiz](#) [2] or on: +33 493-187-819

Continuing Education Credits

As a participant in the CFA Institute Approved-Provider Programme, EDHEC-Risk Institute has

determined that this programme qualifies for 14 credit hours. If you are a CFA Institute member, continuing education credit for your participation in this programme will be automatically recorded in your CE Diary.

Conducted by: EDHEC-Risk Institute

Contact: Mélanie Ruiz

[Visit site](#) [1]



Course duration: 2 Days

Alternative dates: No

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Links:

[1] [http://www.edhec-risk.com/Aeducation/Alternative Investment Seminars/Advanced_Hedge_Fund_Investing_Seminar_2013](http://www.edhec-risk.com/Aeducation/Alternative%20Investment%20Seminars/Advanced_Hedge_Fund_Investing_Seminar_2013)

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