QUANT INSTI
GO ALGO

Certificate in Sentiment Analysis and Alternative Data for Finance (CSAF™)

Brought to you by QuantInsti®

In partnership with

UNICOM **OptiRisk SYSTEMS**

CONTENTS

ABOUT QUANTINSTI

QuantInsti is one of the world's biggest algorithmic & quantitative trading institutes. From its early days, QuantInsti focused on bridging the industry knowledge gap in the field of high-frequency trading and has come a long way in the last decade. Today, it has learners from 200+ countries and territories.

It was founded by a group of technocrats and traders in 2010 with the goal of democratizing Algorithmic & Quantitative Trading for everyone through educational and technological solutions. QuantInsti is a venture by iRage, one of the leading HFT and Algorithmic trading firms in India.

QuantInsti has a well regarded instructor led online training product that is popular and highly beneficial for serious investors and traders across multiple asset classes and geographies: Executive Programme in Algorithmic Trading (EPAT®).

ABOUT UNICOM AND OPTIRISK

Established in 1984, UNICOM is an events and training company specialising in the areas of business, IT and Quantitative Finance. The company's products include conferences, public and in-house training courses (including certified training) and networking events.

In the domain of Quantitative Finance, it draws upon the specialist knowledge of OptiRisk Systems. OptiRisk is a leading Financial Analytics Company. UNICOM and OptiRisk have a long association and have the same founder and shared ownership. UNICOM and OptiRisk operate both from UK and India.

ABOUT THE PROGRAMME

The CSAF programme is designed for finance professionals who are looking to develop their careers in modern methods in finance using News, Sentiment Analysis and Alternative Data.

The programme covers many aspects of trading and investment decisions using News Analytics, Sentiment Analysis and Alternative Data from the perspective of their application in the competitive world of Finance.

This instructor-led course is comprehensive and offers unparalleled insights into the world of Algorithms and the latest thinking in financial technology.

This course has been designed by leading Algorithmic Traders, Sentiment Pundits, Quantitative Modelling experts and HFT thought leaders.

KEY TAKEAWAYS

- Understand various types of sentiments and how these affect the financial market

- Be able to distinguish between the motivations and perspectives of different market participants and parties who influence the financial market

- Learn different sources of sentiment data

- Understand how different sentiment works: Investor Sentiment, Media Sentiment, Market Sentiment, Crowd Sentiment

- Learn to work on quantified sentiment scores that are extracted from the qualitative contents of News, Newswires, Social Media, Microblogs (Twitter) and Search engines

- Learn Asset Allocation Strategies: Enhanced by News and Micro-Blog

- Learn Forecasting crude oil futures prices using global macroeconomic news sentiment

- Know how Equity portfolio risk estimation works using market information and sentiment

- Models to Exploit Sentiment Analysis and Trading Strategies

- Learn to logically analyze the distinction between Opinions and Sentiment Data (facts)

MODULES

- Knowledge of basic trading procedures and basics of algorithmic trading: know and understand the terminology
- Understand statistical methods and statistical measurements including autocorrelation function, partial autocorrelation function, Maximum Likelihood Estimation (MLE), Akaike Information Criterion (AIC), Mean Absolute Error (MAE), Root Mean Squared Error (RMSE)
- Basic knowledge of time series analysis, stationarity of time series, and forecasting using ARIMA
- Fundamentals of Autoregressive and GARCH Models, and understanding volatility
- Logistic regression to predict the conditional probability of the market direction,
- Different methodologies of evaluating portfolio and strategy performance (back-testing methodologies and statistical figures for evaluation including Sharpe ratio, Sortino ratio, Max drawdown)
- Basic knowledge of Asset Allocation Models
- Understand all the most practical indicators and oscillators (e.g., RSI, MA, EMA)
- Distinguish between Macroeconomic and Microeconomic news
- Basic knowledge of models for spot prices, futures prices
- General knowledge of types of multifactor models and updating a traditional factor model
- Knowledge on the basics of the financial market in general and the stock market in particular
- A clear understanding of the type of instruments and the stock markets
- Understand the concept of the stock market index and its calculation
- Basic knowledge of machine learning, pattern recognition as well as Natural Language Processing (NLP)

MODULES

Module 1 — Sentiment: What and Whose

- Understanding investor sentiment and the pendulum of investors' emotions
- The role of "Noise Traders" in driving the asset prices in the financial markets
- Media sentiment and how it affects asset prices
- Market sentiment and its measurement
- Determining crowd sentiment and its impact on financial markets

Module 2 — Sentiment Data

- Classical newswires and macroeconomic announcements
- Various Sources of sentiment data such as news, social media, and search engines
- The impact of Micro-blogging platforms on stock markets
- Converting qualitative information to the sentiment score
- Using bag-of-words, natural language processing and lexicon-based methods in sentiment analysis

Module 3 — Structure and Coverage

- News analytics (Meta) data structure
- The exact polarity of sentiment in the news
- News characteristics such as relevance, novelty, and sentiment scores
- Leading data providers for sentiment data analysis in finance
- Description of the data provided by major sentiment vendors

Module 4 — Other Sources: Alternative Data (I)

- Scheduled (expected) and Unscheduled (unexpected) financial news
- Macroeconomic news and their usage in automated trading
- Relevance and use of alternative data in sentiment analysis
- Major types of alternative data
- Different categories of alternative data such as satellite data, geolocation data, etc.
- Providers of alternative data
- Taxonomy of models

Module 5 — Models to Exploit Sentiment Analysis (I)

- Taxonomy of models
- Descriptive, normative, prescriptive and decision models explained
- Modelling and information architecture
- Examples of modelling in the domain of finance
- The key role of time and uncertainty in decision making

MODULES

Module 6	Models to Exploit Sentiment Analysis (II)

- Financial applications of sentiment data and their properties
- Risk management through risk quantification: risk computed for exposures of varying time spans, namely, weekly, monthly, or annualized
- Fund rebalancing on calendar dates: weekly, monthly, yearly
- Automated trading daily or intraday
- Retail application (creditworthiness, loan, and savings advice)

Module 7	Opinion and Biases

- Various challenges in the area of sentiment analysis
- Distinction between opinions and facts
- Role of behavioural finance in investor decision making
- Different types of biases that affect investor behaviour in financial markets
- Revisiting the pendulum of fear and greed

Module 8	AI, Machine Learning & Quantitative Models to predict market direction

- Quant models and AI & ML models- overview
- Interaction of Quant Models and AI & ML models to predict market direction
- Supervised and Unsupervised learning models
- Models for predicting market direction: K-Nearest Neighbor, Decision Tree Models, ANN, LSTM, SVM
- Trading Strategies using Quantitative Models and Machine Learning

Module 9	Role of Alternative Data in Financial Trading: Alternative Data (II)

- Rapid growth of Alternative Data in recent decades
- Improvement of technical ability to process data
- Categorization of Alternative Data and Application in Finance
- Use of Alternative Data to obtain insight into the Investment process
- Capture the predictive power of Alternative Data in Financial Trading

CSAF Exam

- CSAF requires you to successfully clear the Examination
- The exam is conducted in a proctored environment both at the Prometric centres in 80+ countries and remotely

CASE STUDIES

Grasping Behavioural Finance by Anthony Luciani

- MarketPsych has built a sentiment analytics suite on investor-relevant media from thousands of online sources with hundreds of over-arching themes and topics covering all major asset classes.
- In these sessions, we explore how the stationary processes of psychology interact with the nonstationary processes of financial markets.
- Witness two major themes of investor over- and under-reaction to the news.
- See cycles of fear and their interactions with crude oil prices.
- Find solutions to common questions within the field of sentiment analysis for markets.
- Observe how new themes become more predictive over time.

Classifying Earnings Calls & News by Dan Joldzic

- Alexandria Technology develops natural language processing (NLP) software to convert text into data.
- Alexandria uses machine learning to identify key phrases in financial documents such as news reports, press releases, earnings calls, and filings.
- There are official sources of information such as newswires (Dow, Reuters, Bloomberg), company filings (10-Qs, 10-Ks), earnings calls, research reports.
- News classification and its impact on asset returns.
- Two types of news: company-specific news and economic news.
- News works better on short time horizons like 1 week or lesser. For greater time horizons, alpha decays.
- Unstructured news can be converted to structured data showing information on Ticker, topic and sentiment score.
- We look at the ratio of positive news reports to negative news reports of a company on a day to create a sentiment score. These companies belong to the US all cap.

CASE STUDIES

Beating Benchmark by Ravi Kashyap

- The Nature of Uncertainty.
- Objectively Subjective.
- The Circle of Investment.
- The Bounce Basket.
- The Miracle of Mathematics.
- Sharpening the Sharpe Ratio.
- From Symbols to Number.

ESG in Factors by Dr. Katharina Schwaiger

- Environmental, social, and governance (ESG) signals are an important part of factor-based investing strategies as they can stem from the same economic rationales as general factor premiums.
- Because factors are broad and diversified, building portfolios by jointly optimizing factor exposures with ESG and carbon outcomes can result in similar historical performance as benchmark factor portfolios that do not include those considerations.
- We show how sustainable signals, which often involve alternative data, can be integrated into the definitions of factors themselves.
- We offer two examples of green intangible value and corporate culture quality which enhance traditional financial value and quality factors, respectively.

Using traditional structured data for long-term analysis and alternative, unstructured data for short-term analysis by Dr Keith Black

- Quantitative investors have long used traditional data sources to drive stock selection models.
- Factors such as value, growth, earnings quality, and earnings surprise can be effective at predicting the long-term performance of publicly-traded stocks.
- With the explosion in the amount and diversity of data in the last five years, alternative data sources are quickly revolutionizing quantitative investing.
- Alternative data is more complex to process, moves in a different time frame than traditional data and may provide a new window into information availability for private companies.

CASE STUDIES

News Sentiment Analysis in Em Sovereign Debt research, Investment and Risk Management by Jacob Gelfand and Kamilla Kasymova

- We present the internally developed framework for ex-ante analysis of the foreign exchange and sovereign bond markets based on the news sentiment in global and local media, the Global Economy and Markets Sentiment (GEMS) model.
- The predictive analytics from the GEMS model are used to enhance the fundamental analysis to better assess risks and opportunities in the Emerging Markets sovereign debt market.
- We introduce the long-term and short-term trading strategies based on the produced GEMS analytics and spearhead the discussion about the predictive qualities of the produced analytics.

The Art of (Alternative) Data Science by Ganesh Mani

- The dynamic world produces data that is constantly changing. Financial markets can be particularly mercurial, triggered by geopolitical events, regulation changes, industry news and the earnings outlook of companies.
- Exploiting data science to explain or predict the ebb and flow of security prices can be a bit of an art. Knowing which data – from the plethora of traditional and alternative datasets – to focus on, what techniques to use (e.g., traditional statistical, historical-data-intensive deep learning, reinforcement learning, forward-looking simulations or a combination); and, what aspects to the model are nuanced decisions that will significantly affect portfolio risk and return.
- Human-machine teaming is also a focus area and I hope to address some of the above themes in my brief presentation. A subsequent panel will elicit multiple opinions in this milieu.

CASE STUDIES

The Future of Impact Finance by Aisha Williams

- Big data and AI also have been advancing efforts in accurately measuring positive social impact, resulting in a more transparent and clear look at impact investment.
- Blockchain can then plot and record an accurate footprint of impact efforts, transforming impact investment analysis and identification.

ESG Data and Investment Returns by Richard Peterson

- Learn How Esg Perceptions And Controversies Are Detected In News And Social Media Using AI.
- Identify Which Esg Factors Have Been Leading Shares Higher, And Which Are Irrelevant (Or Even Damaging) To Shareholder Value.
- See How Specific ESGH Controversies Affect Corporate Share Valuations Over Time.

A Quantitative Metric for Corporate Sustainability by Dan DiBartolomeo

- We illustrate refinements of the methodology introduced by Dan diBartolomeo (Journal of Investing, 2010) based on an extension of the Merton contingent-claims model (Journal of Finance, 1974) and present empirical analysis of the relationship between the sustainability metric and investor returns from 1992 through 2021 for all equities traded on US exchanges (inclusive of non-US firms traded in ADR form).
- The results show statistically significant relationships that may be exploited for superior returns in both equity and corporate bond markets.

CASE STUDIES

Asset Allocation Enhanced by Sentiment Data by Dr. Zryan Sadik and Prof. Christina Erlwein-Sayer

- Introduction and Background.
- Market Data and News Data.
- Asset Allocation Strategy.
- Construction of Filters.
- Empirical Investigation.
- Discussions and Conclusion.

Discussion on Project Results

- Objectives: To introduce to the participants a guideline for preparing technical reports of empirical investigations; how to develop an experimental project; and simultaneously prepare for report writing.
- Learning Outcomes: Develop a generic approach to preparing Technical Reports and develop reports collaboratively as a team.

Using alternative data: from research to production by David Jessop

- The use of alternative data is a necessary part of many investment processes running today.
- There is, however, a difference between running a one-off analysis and having a regular process running in production.
- In this lecture, we will provide some advice and suggestions for all stages of this process.

NLP And ML Techniques in Finance: Some Examples by Dr. Matteo Campellone

- Datasets based on proprietary algorithms as Alternative Data.
- Introduction to the Brain Sentiment Indicator.
- Introduction to the Brain Language Metrics on Company Filings dataset.
- A workflow that uses ML and NLP for thematic selection.

Prof. Christina Erlwein-Sayer

Christina Erlwein-Sayer is Professor of Statistics and Financial Mathematics at Hochschule für Technik und Wirtschaft (HTW) Berlin.

Previous to this, she worked at OptiRisk Systems as a quantitative analyst and senior researcher working on the topic of financial analytics and modelling for portfolio construction and credit risk assessment. Christina completed her PhD in Mathematics at Brunel University, London in 2008.

She then worked as a researcher and consultant in the Financial Mathematics Department at Fraunhofer ITWM, Kaiserslautern, Germany. Christina has extensive experience in research and has worked on several R&D projects, the most recent of which was a multi-million-pound project funded by EU. She has also led training workshops on the topics of financial modelling, scenario generation and regime detection.

Dr. Cristiano Arbex Valle

Dr. Valle has a bachelor's degree in Computer Science and an MSc in Operations Research from Universidade Federal de Minas Gerais (UFMG), Belo Horizonte, Brazil. In 2011, Dr. Valle joined OptiRisk as a software engineer and a researcher.

In the year 2014 Dr. Valle obtained his PhD in the Department of Mathematical Sciences at Brunel University (UK) on the topic of optimization techniques and financial modelling.

Dr. Valle is fluent in Portuguese (his native language) as well as in English; he also has advanced knowledge in Spanish and French.

Dan Joldzic

Dan Joldzic, CFA, FRM is CEO of Alexandria Technology, Inc, which develops artificial intelligence to analyse financial news. Alexandria Technology uses machine learning to analyze and classify unstructured text.

The classification systems are trained by research analysts who work in the investment industry, allowing users to apply domain expertise and contextual understanding to large volumes of text.

Prior to joining Alexandria, Dan served dual roles as an equity portfolio manager and quantitative research analyst at Alliance Bernstein where he performed factor research to enhance the performance of equity portfolios.

Prof. Enza Messina

Enza Messina is a Professor in Operations Research at the Department of Informatics Systems and Communications, University of Milano-Bicocca, Italy, where she leads the research Laboratory MIND (Models in Decision Making and Data Analysis). She holds a PhD in Computational Mathematics and Operations Research from the University of Milano. She has developed relational classification and clustering models that find applications in different domains such as systems biology, e-justice, text mining and social network analysis. She is a co-founder of Sharper Analytics, a spin-off from the University of Milano Bicocca.

Dan diBartolomeo

Dan diBartolomeo is President and founder of Northfield Information Services, Inc. Based in Boston since 1986, Northfield develops quantitative models of financial markets. The firm's clients include more than one hundred financial institutions in a dozen countries.

Dan serves on the Board of Directors of the Chicago Quantitative Alliance and is an active member of the Financial Management Association, ("QWAFAFEW"), the Society of Quantitative Analysts. Dan is a Director of the American Computer Foundation, a former member of the Board of Directors of The Boston Computer Society, and formerly served on the industry liaison committee of the Department of Statistics and Actuarial Sciences at New Jersey Institute of Technology.

Dr. Zryan Sadik

Dr. Sadik has a bachelor's degree in Mathematics from Salahaddin University – Erbil in the Kurdistan region of Iraq. He has an MSc Degree in Computational Mathematics with Modelling, Brunel University, London (2012). Dr. Sadik completed his PhD in Applied Mathematics with a thesis on the 'Asset Price and Volatility Forecasting Using News Sentiment' at Brunel University, London (2018).

His research interests include news sentiment analysis, filtering in linear and nonlinear time series applying Kalman filters, volatility forecasting, optimization, risk assessment, and the role of news sentiment in financial markets.

His prior studies include the impact of macroeconomic news on the spot and futures prices of crude oil, and the impact of firm-specific news sentiment on the volatility of asset price returns. Dr. Sadik is fluent in Kurdish (his native language), as well as in English and Arabic.

FACULTY

Ravi Kashyap

Ravi Kashyap has worked in New York and Hong Kong, two leading financial markets. He gained his experience as a Product Manager and a Quantitative Strategist working for financial services companies, namely, Goldman Sachs, Morgan Stanley, Merrill Lynch, and Citigroup. His last major industry role was with IHS Markit, where he headed their quantitative products for the Asia Pacific.

In mid-2017 he switched his career to an academic pursuit in the domain of finance. He obtained his Ph.D. from the City University of Hong Kong in the area of uncertainty and unintended consequences in life and financial markets. He was a finance professor at SolBridge International School of Business, South Korea, and subsequently with SP Jain School of Global Management, Singapore.

Dr. Arkaja Chakraverty

Dr. Arkaja is a dynamic academic actively engaged in research in the domain of corporate finance and financial markets. She is experienced in investing in Indian equity derivatives, namely, futures and options. Through a number of consulting projects involving small scale enterprises (start-up companies such as — Man Capital, Clark & Kent Inc) she had been active in the industry. She received her PhD from the Indian School of Business in Financial Economics in 2017 and is affiliated with the Higher School of Economics, Moscow. Currently, she is based out of Melbourne, Australia and is working on a series of research papers. As of April 2021, Arkaja has joined the OptiRisk team as a Senior Research Associate (Consultant).

FACULTY

Anthony Luciani

Anthony Luciani is a Senior Quantitative Analyst at MarketPsych. He is working on simplified sentiment and "Superforecasters" models. He developed sentiment-based financial models, previously for Optirisk. He has a Master's Degree in Financial Mathematics from the University of Leicester.

Aisha Williams

An entrepreneur, futurist, and sustainability activist, Aisha is dedicated to reimagining the future of impact and sustainability as the Founder and CEO of ImpactVest, an impact mission-driven fintech group focused on promoting a purpose-driven economy and re-imagining capitalism through its portfolio companies and impact fund dedicated to promoting the integration of sustainability and impact throughout the financial system and creating a supportive ecosystem for impact investors and companies focused on finding innovative and holistic solutions to the UN SDG's.

As the Founder and CEO of ImpactVest, Aisha is on a mission to create a new financial and sustainability paradigm in which impact equals real actionable results and drives positive change. Aisha has the honour of holding the designation of United States Boren Scholar, which led to a prestigious diplomatic public service career.

She is a University of Zurich Center for Sustainable Finance Adviser Alumna, Frankfurt School of Management Certified Expert in Sustainable Finance, a Blockchain council Blockchain and Finance Professional, and an Associate Member of the Chartered Institute for Securities and Investment. Aisha believes that impact investing is a catalyst for change across sectors, providing measurable social returns that support her vision of a sustainable, inclusive and resilient future.

Dr. Matteo Campellone

Dr. Matteo is the co-founder and Executive Chairman of Brain, a company focused on the development of algorithms for trading strategies and investment decisions. He holds a Ph.D. in Physics and a Master in Business Administration. Dr. Matteo's past activities included Financial Modelling for financial institutions and Corporate Risk and Value-Based Management for industrial companies. As a Theoretical Physicist, he worked in the field of statistical mechanics of complex systems and of non-linear stochastic equations.

Prof. Gautam Mitra

Prof. Mitra is an internationally renowned research scientist in the field of Operational Research in general and computational optimization and modelling in particular. He has developed a world-class research group in his area of specialisation with researchers from Europe, UK, USA and India. He has published five books and over a hundred and fifty research articles. He is an alumnus of UCL and currently a Visiting Professor of UCL.

In 2004 he was awarded the title of 'distinguished professor' by Brunel University in recognition of his contributions in the domain of computational optimization, risk analytics and modelling.

Professor Mitra is the founder and chairman of OptiRisk Systems and UNICOM seminars. OptiRisk systems and UNICOM Seminars also have subsidiaries in India. In India and Southeast Asia both the companies are going through a period of organic growth.

A full list of his publications and academic activities can be viewed here.

Jacob Gelfand

Jacob Gelfand, CFA, Director of Quantitative Strategy and Research, Investment Risk Management, is responsible for macro research and analysis for the fixed income, currencies, equity and cross-asset class portfolios. His focus areas include global markets risk analysis, asset allocation, investment style and risk management, relative value analysis and other quantitative and global macro aspects of risk and portfolio management.

Jacob joined Northwestern Mutual in 2004 as a member of the Fixed Income Department at Mason Street Advisors (MSA). In 2015, he joined the Investment Strategy Division, and in 2016, became a member of the Investment Risk Management Division. Before joining Northwestern Mutual, Jacob was a Senior Consultant with Cap Gemini, serving clients in investment management and financial industries.

Jacob is an adjunct faculty in the Lubar School of Business, University of Wisconsin- Milwaukee, where he teaches classes on Global Investments, and Options and Derivatives. He received an MS in Computer Science with Honors from the Moscow State University of Civil Engineering (MSUCE), Russia, and an MBA in Finance and Strategy with Honors from the University of Chicago Booth School of Business. He holds the Chartered Financial Analyst (CFA) designation.

David Jessop

David Jessop has responsibility for overseeing the independent investment risk management process for all portfolios managed in the EMEA region.

Before joining Columbia Threadneedle Investments, David was the Global Head of Quantitative Research at UBS. Over his 17 years at UBS his research covered many topics but in particular, he concentrated on risk analysis, portfolio construction and more recently cross-asset factor investing / the application of machine learning and Bayesian techniques in investment management.

Prior to this, he was Head of Quantitative Marketing at Citigroup. David started his career at Morgan Grenfell, initially as a derivative analyst and then as a quantitative portfolio manager. David has a MA in Mathematics from Trinity College, Cambridge.

Dr. Keith Black

Dr. Keith Black is the managing director and program director of the FDP Institute. Previously, he served as the managing director of content strategy at the CAIA Association, where he was a co-author of the CAIA curriculum.

During a prior role, Dr. Keith advised foundations, endowments and pension funds on their asset allocation and manager selection strategies in hedge funds, commodities, and managed futures. He has also traded commodity and equity derivatives and built quantitative stock selection models.

Dr. Black earned a BA from Whittier College, an MBA from Carnegie Mellon University, and a PhD from the Illinois Institute of Technology. He is a CFA, CAIA, and FDP charterholder.

FACULTY

Ganesh Mani

Global executive and thought leader with deep experience employing AI for Health (e.g., founding advisor to the entity that's the nucleus of ICAD), Wealth (sold AI / ML asset-mgmt. boutique into SSgA; worked with marquee institutional clients and allocators like Paloma Partners) & Wisdom (co-PI for many iARPA projects: Novel Intelligence from Massive Data (NIMD), Pro-Active Intelligence (PAINT), NLP (METAPHOR), Multi-media analytics (ALADDIN); multiple patents).

Pioneered multiple innovations, leading teams using multi-modal (incl. alternative) data and augmented intelligence. Currently working on new, impactful projects and ventures in the areas of boosting diversity (in investment management), bias-free AI and consilience.

Mentor/advisor at many entities (e.g., TiE.org, Sabudh.org, FDPinstitute.org; IvyCap Ventures).

Dr. Kamilla Kasymova

Dr. Kamilla is a Quantitative Research and Analytics Director in the Investment Risk Management of Northwestern Mutual Life Insurance Company. She joined the company in 2014. Kamilla has extensive experience using analytical and research techniques (time series analysis and forecasting, econometrics, financial mathematics) in developing internal capital market assumptions and economic scenario generators used by Actuarial and Investment departments across the company.

Prior to joining Northwestern Mutual, Kamilla taught various undergraduate mathematics and economics classes during her graduate studies.

Kamilla has a BSc in Economics from Moscow State University, MS in Finance from the University of Ulm, MS in Mathematics from the University of Wisconsin-Milwaukee and PhD in Economics from the University of Wisconsin-Milwaukee.

Dr. Katharina Schwaiger

Dr. Katharina Schwaiger is an Investment Researcher of the Factor Based Strategies Group (FBSG) at BlackRock. She is responsible for long-only equity factor strategies and is a subject matter expert on sustainable investing. Dr. Schwaiger is also the Co-Head of Sustainable Investing for BlackRock's Multi-Asset and Solutions team, overseeing the ESG research, integration and implementation efforts across the platform.

Prior to joining the FBSG, she was a member of the ETF and Index Investments Product Innovation group, where she was responsible for developing rules-based passive strategies across asset classes for iShares, index mutual funds and segregated mandates.

Prior to joining BlackRock in 2013, she has worked as a Financial Engineer in the City of London, as a Quantitative Researcher at a London-based hedge fund and as a lecturer in Operational Research at the London School of Economics.

She earned a BSc degree in Financial Mathematics and a PhD degree in Mathematics/Operational Research from Brunel University. She is a committee member of Quantess London - a social group for women in quant, and a member of the editorial board of the Journal of Systematic Investing.

Dr. Richard Peterson

Dr. Richard Peterson is CEO of MarketPsych Data which produces psychological and macroeconomic data derived from text analytics of news and social media. MarketPsych's data is consumed by the world's largest hedge funds. Dr. Peterson is an award-winning financial writer, an associate editor of the Journal of Behavioral Finance, has published widely in academia, and performed postdoctoral neuroeconomics research at Stanford University.

ADMISSION

This programme aims to serve the participants who are equipped with high intellectual curiosity, possess a strong interest in finance and have analytical skills. This includes participants come from various quantitative disciplines such as mathematics, statistics, physical sciences, engineering, operational research, computer science, finance or economics.

COURSE DURATION

60 hours including live sessions on case studies and project work

LECTURE DURATION

3 hours every weekend over Saturday and Sunday

STANDARD PROGRAMME FEES

Global Participants: USD 3,699

Indian Residents: INR 189,900 + GST

- *Additional 18% GST applicable for Resident Indian Participants*
- *Special Discounts available for Emerging Market participants and Full-time students*
- *Financial assistance available*

LEARN MORE

FAQ

What are the course requirements?

A personal machine with good internet connection is all that is required to get started immediately. As soon as you enrol, you will be provided with learning material that will assist you through the entire duration of the programme. We recommend giving 15-20 hours per week to review and complete the course work within a period of 5 months before proceeding to the final exam.

What are the fees for this programme?

The complete fee details can be found on Pg. 22 of this brochure.

Would I get support for learning?

Yes. You would get continuous support from the Support Team throughout the programme.

Would the recordings of the lectures be provided?

Yes. Recordings of all the lectures would be made available to you on the LMS, once they are Live.

Will I get a certificate for this programme?

Yes, you would be getting a certificate from QuantInsti, UNICOM and Optirisk, post successful completion of the programme.

What are the modules covered in this programme?

9 modules are covered in total. You can check out pages 6 to 7 of this brochure for complete details of these modules.

When will the live sessions be conducted?

The live sessions would be conducted in evening hours in IST (after 1100 GMT) over the weekend ie Saturday and Sunday.

How will the exam be conducted?

The exams would be conducted online and at Prometric centres globally. Participants can opt for either a remotely proctored exam (given they meet the pre-requisites) or write the exam at Prometric centres globally.

FAQ

What is the duration of the programme?

The duration for the programme is about 5 months. The live sessions would be conducted over the weekends (Saturday and Sunday) for this duration.

Would I get a refund if I change my mind after enrolling on the programme?

We provide an opportunity to clear all your doubts about the programme prior to enrollment. Also, you get access to dedicated team support. Therefore, we follow a no refund policy.

Can I register for EPAT and CSAF at the same time?

Yes you may register for both at the same time, provided you are confident that you can keep up with the additional training hours.

How will the lectures be conducted?

The lectures would be completely online.

Who are the faculty for this course?

You can check the complete details on pages 14 to 21 of this brochure.

Are there any case studies explained in this course?

Yes, there are 13 case studies covered. You can check pages 8 to 11 for complete details.

How to attend the sessions?

You can attend the sessions online with the link shared by the Support team to attend the lecture.

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