



Department of Banking and Finance

Investment Process in Practice

Fundamentals and Applications

Lecture in Autumn Semester 2024, Master of Science in Quantitative Finance

Tuesdays, 12:15-13:45, Rämistrasse 71, Zurich, Room KOL-H-320

Dr. Anja Hochberg and Olivier P. Müller, CFA

Week	Date	Topics
1	17 September 2024	Introduction, Fundamentals
2	24 September 2024	Asset Classes in a Portfolio Context
3	1 October 2024	Strategic Asset Allocation (SAA)
4	8 October 2024	Strategic Asset Allocation (SAA) Guest presentation: Dr. Roger Rüegg, Zürcher Kantonalbank
5	15 October 2024	Tactical Asset Allocation (TAA)
6	22 October 2024	Tactical Asset Allocation (TAA)
7	29 October 2024	Implementation (Selection, Rebalancing)
8	5 November 2024	Implementation (Selection, Rebalancing)
9	12 November 2024	Currencies and Digital Currencies
10	19 November 2024	Risk Management Guest presentation: Dr. Etienne Perron, CFA, Zürcher Kantonalbank
11	26 November 2024	Investment Process Governance, Life Cycle Management, Performance Measurement and Reporting
12	3 December 2024	Sustainability Guest presentation: Dr. Agnes Neher, Bâloise Asset Management
13	10 December 2024	Usecases of typical investors: institutional clients, private clients, UHNWI clients & foundations and institutional investment consultants Roundtable: Dr. Georg Stillhart, Raiffeisen Pension Fund Silvia Rudigier, PPC Metrics Dr. Barbara Grünewald, CFA, Drosos Foundation Dr. Silvan Ebnöther, Zürcher Kantonalbank
14	17 December 2024	Summary, Q&A and Briefing for Group Presentations
	21 January 2025	Group Presentation (Exam), 12:00-18:00 p.m.



General Literature

- **Bodie, Zvie; Kane, Alex; Marcus, Alan J.:** Investments, McGrawHill, 2024
- **Reilly, Frank K.; Brown, Keith C.; Leeds, Sanford J.:** Investment Analysis and Portfolio Management, Cengage Learning, 2024
- **Page, Sébastien:** Beyond Diversification, McGrawHill, 2020
- **Kahn, Ronald:** The Future of Investment Management, CFA Institute Research Foundation, 2018 <https://www.cfainstitute.org/research/foundation/2018/future-of-investment-management>
- **Chambers, Donald R., Black Keith H., Lacey, Nelson J.:** Alternative Investments, A primer for Investment Professionals, CFA Institute Research Foundation, 2018, <https://www.cfainstitute.org/en/research/foundation/2018/alternative-investments-a-primer-for-investment-professionals>
- **Staub-Bisang, Mirjam; Stüttgen, Manfred; Mattmann, Brian:** Nachhaltig Investieren, NZZ Libro, 2022 (in German)
- **CFA Institute:** Handbook Sustainable Investments, CFA Institute Research Foundation, 2017, <https://www.cfainstitute.org/en/research/foundation/2017/handbook-on-sustainable-investments>