



Sacred Heart UNIVERSITY

JACK WELCH COLLEGE OF BUSINESS

Luxembourg

Management of Resilient Portfolios

Your decision making toolbox for portfolios

The objective of the course is to deliver a toolbox complete with simple decision rules, to assist in the process of portfolio selection. It is intended to deliver “math-light” lectures. Attendees should understand the statistical concept of mean and variance and the financial concept of the discounting factor. This one credit course aims to convey some simple decision rules for investing money in the short-term while keeping an eye on the long-term objective of a portfolio.

We will try to examine under which conditions a sequence of short-term decisions may lead to the satisfaction of a long-term investment objective, such as retirement. In order to do that, we will rely upon sample of readable texts from well-known, short-term market viewers; such as editorials from the FT or Market Perspectives presentations from well-known Market Strategists. We will also look into long-term issues, in light of the behavior of stock and bond markets over a 20 year period.

Course Duration: 4 sessions from 3 hours

Price: € 950

Presenter Profile:

Bernard Herman works as an independent consultant in Corporate Finance, Risk Management and Restructuring of financial institutions. He is also a non-executive director on the board of a bank, several Private Equity and Hedge funds as well as family offices. Bernard Herman holds an MBA in Analytical Economics from the University of Namur. He started his career as an econometrician with the energy sector team of Data Resources Inc, in Cambridge Mass., USA. His academic interest lays in non parametric analysis of investment portfolio, and risk management issues. He currently teaches a course on Portfolio Management, an MBA program elective