

« Financial modeling and portfolio management »

Program :

Specialization master in financial risk management (evening courses), option “Sustainable and Climate Finance”

Language :

English

Number of hours :

30 hours

Number of students :

Around 30

Objectives of the course :

The goal of this course is to teach students advanced methods in portfolio management and the modeling of financial market data. It should tackle the following topics (among others) :

- Mean-variance portfolio construction and the Black-Litterman approach
- Factor models, conditional models and smart beta investment strategies
- Quantitative portfolio management: machine learning and optimal portfolio construction
- Challenges for ESG portfolio management strategies
- Portfolio performance measurement and backtesting methods.

More generally, the course content should be in line with standards in the field (see, e.g. CFA, CIIA certifications) and professional risk associations such as the GARP.

Organization :

Hybrid teaching (mix of online and on site sessions) (in the evening on weekdays and/or on Saturdays)

Profile :

The candidate is expected

- to have a relevant professional and/or academic expertise in the field of the course, such as portfolio management, risk management or banking.
- to have demonstrable pedagogical skills oriented toward professionals (such as training or consultancy missions, or previous experience teaching evening classes).

As part of the contract for this course, the lecturer will also have to supervise a number of internships and final work projects relating to his/her area of expertise.



Contract length :

1 year (academic year 2022-2023) (renewable)

Contact person :

Anne CHANTEUX, Director of evening master programs, Head of the Finance, Accountancy and Law Department, anne.chanteux@uliege.be

Application :

Applications (1 or 2 pages CV, letter of motivation, course proposal including the course objectives, outline, methodology and evaluation criteria) are to be submitted by email to Christine Bertrand (christine.bertrand@uliege.be), Coordinator of evening master programs, with a copy to anne.chanteux@uliege.be, by June 30, 2022 at the latest.

After reviewing the applications, the selected candidates will be invited to an interview beginning of July 2022 (eventually by Teams).