Invitation to the Presentation about the Workplacement

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“Factor-based Portfolios”

N.1.43 Wednesday, 16 July 2025 11:30 a.m.

Abstract

During my internship at Quintik Capital, I analyzed the relationship between several signals and the returns of futures contracts. I will discuss some strategies to construct portfolios of such contracts, including long-short portfolios using a single signal, risk parity portfolios and factor-mimicking portfolios, which are based on a linear model of asset returns.

Albrecht Gebhardt and the Department of Statistics look forward to seeing you at the talk!