ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

INVITATION TO THE PRESENTATION ABOUT THE WORK-PLACEMENT

Factor-based Portfolios

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Chaired by Albrecht Gebhardt | Department of Statistics

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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.

We hope to see you there!