ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

Invitation to the Presentation about the Workplacement

Stefan Haan, BSc, BSc
University of Klagenfurt

"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!