

Generate diversified alpha systematically in your core by incorporating machine-learning techniques

We will evaluate the merits of the following portfolio construction techniques to generate alpha:

- The standard diversification approaches (risk parity, equal risk contribution, diversification-based approaches)
- Machine-learning based clustering approaches
- Which ones perform better “out of sample” (in real life)?



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Management and the Commodities Investor Derivatives Group at BNP Paribas Fortis Bank. Outside of his work responsibilities, Daniel was a guest lecturer to Executive MBA students at the Imperial College Business School. He also published extensively in industry-leading journals, such as the Institutional Investor Journals, and is an associate editor of the Journal of Index Investing. In addition, he holds a master's degree at the Ecole Supérieure de Commerce de Paris (ESCP Europe) and is a CFA, CAIA, CQF and FRM charterholder.

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