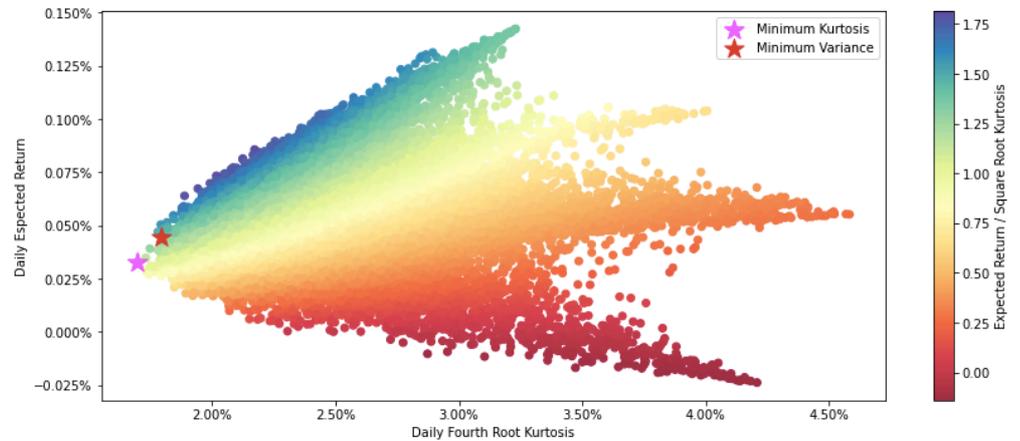


Portfolio Optimization with Python

$$\begin{aligned} \min_{x, X, z, g} \quad & g \\ \text{s.t.} \quad & \begin{bmatrix} X & x \\ x' & 1 \end{bmatrix} \succeq 0 \\ & z = L_2 \text{vec}(X) \\ & \left\| [S_2 \Sigma_4 S_2']^{1/2} z \right\|_2 \leq g \\ & \sum_{i=1}^n x_i = 1 \\ & x \geq 0 \\ & X \succeq 0 \end{aligned}$$



Objective

The objective of the course is to provide the student with the computational tools that allow them to design asset allocation strategies using the most modern portfolio optimization techniques that would be very complicated using a spreadsheet or a traditional programming language.

Student Profile

Professionals in the areas of finance, investments, risk management; who wish to improve their skills in portfolio optimization. It is recommended that the students have basic to intermediate knowledge of portfolio theory, optimization, calculus, linear algebra and statistics; and intermediate to advance knowledge of one programming language (Python, R, Julia, Rust, C, C++, VBA, VB.net, Matlab or similar)

Course Content

Topics

- Main Libraries (Numpy, Pandas)
- Convex Optimization for Portfolio Optimization
- Integer Programming for Portfolio Optimization
- Machine Learning for Portfolio Optimization
- Graph Theory for Portfolio Optimization
- Backtesting of Portfolio Optimization Strategies

The detailed content on the last page.

Teacher:

Dany Cajas, creator and sole maintainer of **Riskfolio-Lib**, a portfolio optimization Python library with **3,076 Github Stars** 🌟 and more than **568k downloads**. Creator of portfolio optimization models like Entropic Value at Risk, Exact Kelly Criterion, Kurtosis, Relativistic Value at Risk, Higher Linear-Moments, etc.

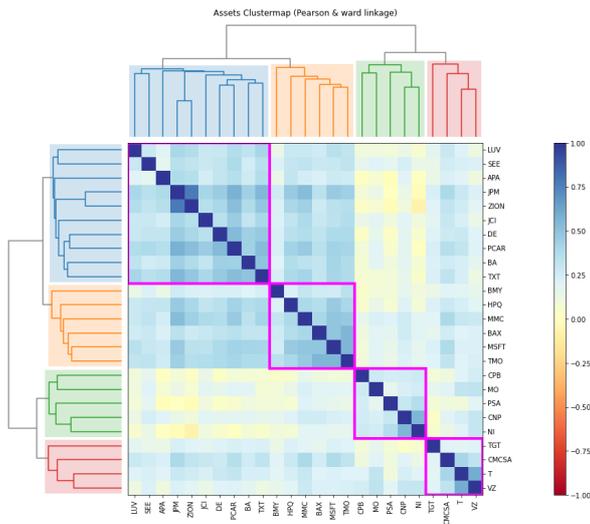


Copyright © 2024 Orenji EIRL. All rights reserved.

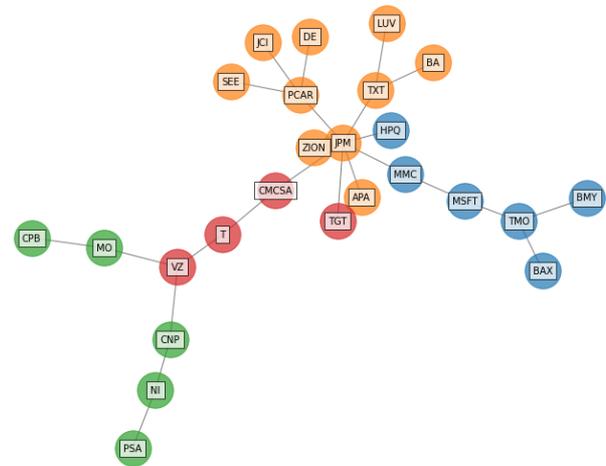
✉ orenji.eirl@gmail.com

🌐 <https://www.linkedin.com/company/orenji-i/>

Portfolio Optimization with Python



Minimum Spanning Tree (Pearson, ward linkage & kamada layout)



Program Fee

The fee is \$800 USD (United States Dollars) per student. For registration of groups of 4 or more students there is a 10% discount.

Additional Information

- Start Date:** February 15th, 2025
- Classes:** Online through Google Meets (all classes will be recorded and uploaded to the google classroom)
- Duration:** 39 hours
- Schedule:** Saturday and Sunday from 10a.m. to. 1p.m. (UTC-5)
- Capacity:** Minimum 5 - Maximum 20 students per section.
- Materials:** All class recordings, python scripts, whiteboards and documents will be uploaded to our google classroom.

Other:

The student must have a personal computer (administrator user enabled) and an email account with an explicit "@gmail.com" domain (work or university emails that are gmail are not valid for google classroom). Installation instructions and other requirements will be shared through google classroom to registered students.

Payments:

- You can send us an email with your full name, city and country of residence to orenji.eirl@gmail.com in order to send you the PayPal invoice.
- Use the following payment link <https://www.paypal.com/ncp/payment/EB28SCXPAQ4DW> and then email us your details to register you in the course.



Copyright © 2024 Orenji EIRL. All rights reserved..

orenji.eirl@gmail.com

<https://www.linkedin.com/company/orenji-i/>

Topics	Hours
Main Libraries	
Numpy: Linear algebra	2
Pandas: Dataframes	1
Scipy: Statistical Functions and Linear Algebra	1
Montecarlo and Quasimontecarlo Simulation for Portfolio Optimization	2
Convex Optimization for Portfolio Optimization	
CVXPY: Disciplined Convex Programming (DCP) Optimization	
<i>Linear Programming (CVaR, CDaR, Minimax)</i>	3
<i>Quadratic Programming (Variance)</i>	1.5
<i>Second Order Cone Programming (Standard Deviation)</i>	1.5
<i>Semidefinite Programming (Variance, Kurtosis and Approximate Kurtosis)</i>	3
<i>Exponential Cone Programming (Entropic Value at Risk)</i>	1
<i>Power Cone Programming (Relativistic Value at Risk)</i>	1
<i>Convex Fractional Programming (Risk Adjusted Return Ratio Optimization)</i>	1
Mean Risk Optimization	2
Risk Parity Optimization (Least Squares and Risk Budgeting approaches)	2
Worst Case Optimization (Box and Elliptical Uncertainty Sets)	2
Integer Programming for Portfolio Optimization	
Value at Risk Optimization	1
Integer Constraints (Cardinality on Assets and Classes, and Buy in threshold constraints)	1
Convex Fractional Programming with Integer Variables	1
Risk Parity Optimization for Long Short Portfolios	1
Machine Learning for Portfolio Optimization	
Hierarchical Risk Parity	2
Hierarchical Equal Risk Contribution	1
Nested Clustered Optimization	1
Graph Theory for Portfolio Optimization	
Centrality Measures Constraints (Average Connectivity of Graphs)	1
Network Constraints (Relative Positions on Graphs)	1
Clusters Constraints (Clusters based on Dendrogram)	1
Backtesting of Portfolio Optimization Strategies	
The Walk Forward Method (Rolling and Expanding Window)	2
The Cross-Validation Method	1
The Combinatorial Purged Cross-Validation Method	1
Total	39