UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

Big Data in Business, Economics and Society

2122-2-F9101Q030-F9101Q030M

Aims

To show some classical model for portfolio management

Contents

Markowitz's portfolio selection model and some extensions

Detailed program

Markowitz's (1952) portfolio selection model: introduction, mathematical derivation and weaknesses
The minimum variance extension
The risk parity extension

Prerequisites

Basic notions of probability and constrained optimization

Teaching form

In-person lectures remotely streamed

Textbook and teaching resource

Lecturer's teaching notes

Semester

Lectures' schedule:

March 2022
Tuesday 8th (10:30am-12:30pm)
Thursday 10th (11:30am-1:30pm)
Friday 11th (10:30am-1:30pm)
Tuesday 15th (10:30am-12:30pm)
Thursday 17th (11:30am-1:30pm)
Tuesday 22th (10:30am-12:30pm)
Thursday 24th (11:30am-1:30pm)
Friday 25th (1:30pm-4:30pm)
Tuesday 29th (10:30am-12:30pm)
Thursday 31st (11:30am-1:30pm)

April 2022
Friday 1st (1:30pm-4:30pm)

Assessment method

The oral exam will be based:
• on the topics covered during the lab with the implementation of a numerical analysis
• a report on a topic not covered in class (to be settled with the instructor)

Office hours

Office hours' schedule will be provided on a weekly basis. Office hours will be held remotely