

## Case Study: Portfolio construction seminar

[Nematrian website page: [CaseStudyPortfolioConstruction](#), © Nematrian 2015]

Nematrian was asked to develop a seminar for some asset managers looking at a range of asset allocation disciplines. Topics covered included:

- Characteristics of different types of assets and liabilities
- Philosophies underlying portfolio optimisation and portfolio diversification
- Modelling risk and return
- Taking transaction costs and liquidity risk into account
- Using options and other derivatives
- Handling extreme events and coping with a world that is constantly changing

The seminar also included several case studies relating to topics such liability driven investment and implied alphas.

### Related material available via Nematrian website

There is a reasonable amount of material and analytical tools relating to portfolio optimisation in the Nematrian Extensions part of the Nematrian website, see e.g. [Portfolio optimisation \(general\)](#) and [Portfolio optimisation \(web functions\)](#).