GTC International Consulting Limited
Riverbank House
1 Putney Bridge Approach
Fulham, London, SW6 3BQ
T: +44(0)2037055710
E:enquiries@thegtcgroup.com
W: www.thegtcgroup.com

Dynamic Portfolio Optimization and Risk Intelligence

COURSE OVERVIEW

Dynamic Portfolio Optimization and Risk Intelligence is a comprehensive course designed to equip professionals in finance, investment, and risk management with state-of-the-art tools and techniques for optimizing investment portfolios in today's volatile and complex financial markets. The course blends quantitative methods, reinforcement learning, and modern risk management strategies, providing participants with practical skills to construct, adapt, and hedge portfolios dynamically by leveraging cutting-edge machine learning algorithms to balance returns and risk.

WHO SHOULD ATTEND?

This course is designed for finance professionals in various fields including portfolio managers, quantitative analysts, risk managers, and financial engineers working in investment firms, hedge funds, banks, and asset management. It also suits new graduate students and researchers in quantitative finance and related fields, as well as professionals in algorithmic trading and fintech seeking skills in dynamic portfolio management and advanced risk intelligence. A solid background in finance, statistics, and programming is however recommended.

COURSE OUTCOMES

Delegates will gain the skills and knowledge to:

- Build robust portfolios that dynamically adjust to market conditions.
- Apply reinforcement learning to optimize consistently for risk-adjusted returns.
- Manage portfolio risks proactively using advanced risk intelligence techniques.
- Outperform traditional static portfolio strategies amid heightened market uncertainty.
- Develop the ability to integrate alternative data sources and advanced analytics into portfolio management decisions.
- Gain proficiency in designing and implementing automated trading strategies that leverage real-time risk intelligence.

KEY COURSE HIGHLIGHTS

At the end of the course, you will understand;

- Foundations of modern portfolio theory and dynamic risk modeling.
- Hands-on training with reinforcement learning for portfolio optimization.
- Advanced asset allocation, rebalancing, and risk-parity frameworks.
- Practical workshops on machine learning applications in finance.
- Case studies benchmarking dynamic versus static strategies.
- Techniques for managing transaction costs, market frictions, and adapting to various risk appetites.
- Empirical analysis and back-testing using recent historical data for strategy validation.

All our courses are dual-certificate courses. At the end of the training, the delegates will receive two certificates.
1. A GTC end-of-course certificate
2. Continuing Professional Development (CPD) Certificate of completion with earned credits awarded