STVC ON INVESTMENT ANALYSIS AND PORTFOLIO MANAGEMENT: "ROLE OF ARTIFICIAL INTELLIGENCE AND MACHINE LEARNING"

(January 13, 2024- March 31, 2024)

Examination Date: March 31, 2024 at 6.00 PM

Link: https://meet.google.com/xho-pdsw-uon

Classes/Lectures	Dates	Days	Time (IST)	Title of the Lecture
Lecture-1	13.1.2024	Saturday	6:00 PM - 7:15 PM	**Introduction to Financial Markets and Market Microstructure**
Lecture-2	14.1.2024	Sunday	6:00 PM - 7:15 PM	**Risk-Return Framework in Financial Markets**
Lecture-3	20.1.2024	Saturday	6:00 PM - 7:15 PM	**Efficient Market Hypothesis and Behavioral Finance**
Lecture-4	21.1.2024	Sunday	6:00 PM - 7:15 PM	**Introduction to Mean-Variance framework and Portfolio Theory**
Lecture-5	27.1.2024	Saturday	6:00 PM - 7:15 PM	**Portfolio Optimization with Two Securities**
Lecture-6	28.1.2024	Sunday	6:00 PM - 7:15 PM	**Portfolio Optimization with Multiple Securities**

Lecture-7	3.2.2024	Saturday	6:00 PM - 7:15 PM	**Single Index Models: Formulation and Construction**
Lecture-8	4.2.2024	Sunday	6:00 PM - 7:15 PM	**Multi-Index Models: Formulation and Construction**
Lecture-9	10.2.2024	Saturday	6:00 PM - 7:15 PM	**Capital Asset Pricing Model (CAPM)**
Lecture-10	11.2.2024	Sunday	6:00 PM - 7:15 PM	**Arbitrage Pricing Theory (APT)**
Lecture-11	17.2.2024	Saturday	6:00 PM - 7:15 PM	**Advanced Portfolio Optimization and Risk Management**
Lecture-12	18.2.2024	Sunday	6:00 PM - 7:15 PM	**Introduction to Volatility Models**
Lecture-13	24.2.2024	Saturday	6:00 PM - 7:15 PM	**Introduction to Programming**
Lecture-14	25.2.2024	Sunday	6:00 PM - 7:15 PM	**Intermediary programming for Data Analytics**
Lecture-15	2.3.2024	Saturday	6:00 PM - 7:15 PM	**Advanced Programming for Data Analytics and Machine Learning**
Lecture-16	3.3.2024	Sunday	6:00 PM - 7:15 PM	**Introduction to Machine Learning: Regression Paradigm**
Lecture-17	9.3.2024	Saturday	6:00 PM - 7:15 PM	**Application of Regression in Financial Markets and Portfolio Management**
Lecture-18	10.3.2024	Sunday	6:00 PM - 7:15 PM	**Introduction to Classification Algorithms (Logit/Probit Models)**
Lecture-19	16.3.2024	Saturday	6:00 PM - 7:15 PM	**Application of Classification in Financial Markets and Portfolio Management**
Lecture-20	17.3.2024	Sunday	6:00 PM - 7:15 PM	**Advanced Applications: ARCH/GARCH Models**

Lecture-21	23.3.2024	Saturday	6:00 PM - 7:15 PM	**Advanced Applications: VaR/CVaR (ES) models**
Lecture-22	24.3.2024	Sunday	6:00 PM - 7:15 PM	**Case Study on AI/ML Applications on Financial Markets and Banking: Part I**
Lecture-23	30.3.2024	Saturday	6:00 PM - 7:15 PM	**Case Study on AI/ML Applications on Financial Markets and Banking: Part II**
Lecture-24 **Exam MCQ**	31.3.2024	Sunday	6:00 PM - 7:15 PM	**Final Exam (MCQ)**