Advanced Risk and Portfolio Management®
Quant Marathon
August 2020 - February 2021 | Online

Data Science for Finance | Financial Engineering for Investment
Quantitative Risk Management | Quantitative Portfolio Management

The Advanced Risk and Portfolio Management (ARPM) Quant Marathon is a master-level program that provides in-depth training across all fields of modern quantitative finance, applicable to asset management, banking and insurance. It enables mastery of topics across theory and implementation and the ability to create models anew.

Instruction
The program includes the most advanced quantitative techniques in:
- Data science and machine learning
- Econometrics
- Factor modeling
- Portfolio construction
- Algorithmic trading
- Investment risk management
- Liquidity modeling
- Enterprise risk management

Participants may choose to attend one or more of four all-encompassing, mutually exclusive core learning courses:

- Data Science for Finance
- Financial Engineering for Investment
- Quantitative Risk Management
- Quantitative Portfolio Management

Refreshers are also offered to brush up on the basic concepts:

- Mathematics Refresher
- MATLAB Refresher
- Python Refresher

Practice
All the core courses of the ARPM Quant Marathon include access to the ARPM Lab to learn and practice all the concepts introduced during the lectures

- Video lectures
- Case studies
- Code
- Slides
- Exercises
- Theory
- Data animations
- Documentation

Guidance
During the Quant Marathon we provide:
- Live flipped classroom lectures with breakout sessions
- 150 hours of recorded lectures
- 24 hour Q&A forum for theory and code questions.
- Human-graded homework assignments
- Networking e-Cafe/chat with a group of like-minded attendees
- Personal trainer’s reminders
- Detailed progress tracking

Discounts
Group and affiliate discounts are available.

We also deliver the ARPM Quant Marathon as in-house corporate training with itinerary customization, tailored to suit your requirements.

Contact us at info@arpm.co for more information.

Online Master-level training for individuals and corporations

arpm.co/marathon
# Master-level. Guided. Theory & Lab practice.
Data Science for Finance | Financial Engineering for Investment
Quantitative Risk Management | Quantitative Portfolio Management

## ARPM Quant Marathon
Online | Fall 2020/Winter 2021

<table>
<thead>
<tr>
<th>Date</th>
<th>Course</th>
<th>Week</th>
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**Instructors:**

- **Attilio Meucci**
  ARPM Researcher

- **Javier Peña**
  Professor at Carnegie Mellon University

- **Til Schuermann**
  Partner at Oliver Wyman

- **Ugur Koyluoglu**
  Partner at Oliver Wyman

- **Tai-Ho Wang**
  Professor at Baruch College

- **Angela Loregian**
  ARPM Researcher

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[arpm.co/marathon]