

Sri Guru Gobind Singh College of Commerce



FACULTY DEVELOPMENT PROGRAM ON ASSET PRICING AND INVESTMENT STRATEGIES

DECEMBER 14 TO 20, 2016

ABOUT THE COLLEGE

Sri Guru Gobind Singh College of Commerce, founded in 1984, is a premier commerce college of the University of Delhi. Over the years, the institute has endeavored to attain the highest standards of academic excellence. The college frequently organizes seminars and conferences on current national and international issues. The college publishes its annual refereed journal, "Journal of Business Thought" to encourage research culture among the academic fraternity. It continually strives to inculcate the spirit of scientific temper and enhance the skill base of faculty and researchers. A Seven Day Faculty Development Programme (FDP) in the area of **Asset Pricing and Investment Strategies** is being planned.

Pitam Pura, Opp. T.V.Tower,
Delhi-110034.
Off. Ph.:011-27321109, 27326587
Website: www.sggsc.ac.in
E Mail: fdpsggsc2016@gmail.com



OBJECTIVES

Investment management involves analysis and selection of investments. Different types of instruments offer varying degree of liquidity. There is a conflict between liquidity, risk, safety and profitability. An optimum portfolio is that which creates equilibrium in all these factors and maximizes wealth of the investor. The field of finance and investment management is, however, extremely dynamic with new concepts as well as techniques emerging frequently.

The FDP aims to enhance knowledge and harness skills of faculty and researchers in the areas of asset pricing and investment strategies. The programme aims at acquainting the participants with the latest developments in the discipline.

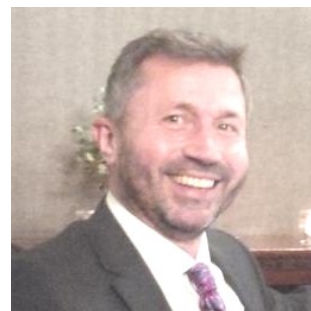
WHO SHOULD ATTEND?

Faculty Members of Departments of Business Economics, Commerce, Economics and Management Studies and researchers involved in the areas of financial management, investment and portfolio management may find it relevant to their field. As only a limited number of persons can be accommodated in the programme, the entry shall be on 'first come first serve' basis.

The detailed list of topics to be covered is enclosed herewith.

RESOURCE PERSONS

The Department of Commerce and the International Cell of the College, have invited **Prof. Daniel Broby**, renowned faculty and Director at Center for Financial Regulation and Innovation, Strathclyde University, U.K. He is an expert in the field of asset pricing and investment management. He has more than two decades of industry experience as CEO of an international Hedge Fund. Other resource persons from industry and academia shall also be invited to enhance the knowledge in the area.



PARTICIPATION FEES

The registration fee for the FDP is **2500 INR** (non- refundable). This includes lunch and tea with snacks, kits and the study material. It does not include breakfast, accommodation and travel charges. Applicants are expected to bring their own lap tops. Participants can send the completed registration form along with a Demand Draft in favour of “Principal, Sri Guru Gobind Singh College of Commerce” or can pay online to SGGSCC, PSB A/c No: 08941000005001 , IFSC Code PSIB 0000894.

REGISTRATION

Only limited seats are available. The confirmation of participation should reach the convenors latest by 15 October, 2016.

CERTIFICATE OF PARTICIPATION

The participants will be issued a ‘Certificate of Participation’ at the conclusion of the programme. The registration form is enclosed here with.

TENTATIVE SCHEDULE FOR WORKSHOP

The following themes shall be covered from 14 Dec—20 Dec, 2016:

1. Introduction to finance and financial markets.
2. Diversification, risk, and return measures
3. Efficient markets and their implications for investors
4. The Capital Asset Pricing Model
5. Contemporary developments in Asset Pricing Models
 - Fama-French three factor model
 - Carhart’s four factor model
 - Fama-French Five factor model
- Arbitrage pricing theory
6. Valuation of financial assets
7. Arbitrage in financial markets
8. Investment strategies
9. Market microstructure
- *Lab Session: 2 hours every day

For any further inquiry, contact the following:

Mrs. Bhupinder Kaur Aneja	9811550775	Head of the Commerce Department, Convenor
Dr. Sangeeta Dobrajka	9811616232	Coordinator, International Cell, Co-Convenor
FDP Organizing Team		
Ms. Harpreet Kaur		Faculty, Department of Economics
Mrs. Aradhana Nanda		Faculty, Department of Economics
Mrs. Satvinder Kaur	9811525676	Faculty, Department of Commerce
Mrs. Bimaldeep Kaur		Faculty, Department of Commerce
Mrs. Ushveen Kaur		Faculty, Department of Computer Science