Sign up their names at MSM, 2nd floor, Seats are limited to 50 students only.

Topic 1:   **Technical Analysis**

Speaker: **Dr. Chainarin S.**
Date: **January 29, 2011 (Sat) → Changed to February 12, 2011 (Sat)**
Time: **14:00 – 17:00**
Room: **C 71, C Building, Huamak Campus**

Description:

Technical analysis is a method of evaluating securities by analyzing the statistics generated by market activity, such as past prices and volume. Technical analysts use charts (Line, bar, candle stick, point and figure, moving average, etc.) and other tools to identify patterns that can suggest future activity.

Topic 2:   **Portfolio Optimization with Real Data using R**

Speaker: **A. Peerawich T.**
Date: **February 5, 2011 (Sat)**
Time: **14:00 – 17:00**
Room: **C 71, C Building, Huamak Campus**

Description:

First half of the training will be on introducing the student how to use R and download data for portfolio optimization, showing how to install R and write the code in R.

Second half includes the introduction of the theory behind portfolio optimization (covariance matrix estimation, quadratic programming, and several mathematical properties such positive definite matrix). Then, the students will learn how R code works from downloading the data and obtaining the optimal weight. Finally, the session ends with the discussion of portfolio optimization such as unstable weight which leads to frequent rebalancing and introduction of remedial such as shrinkage approach.