

Movie Night / Portfolio Update

BBC / Varun Dube

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Portfolio Update

- Divide and Conquer

- Factors and Research

Technicals, Value, Momentum, Growth,
Liquidity, Risk, etc...

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Portfolio Update

- Choose Factors
 - Testing Methods/Criteria

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Portfolio Update

- Automation
 - Web Side Programming

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"Movie" – 55 mins

- ❑ Made in 2000 from the series, "NOVA" (circa 1974)
- ❑ History of Options (Black, Scholes, Merton, Bachelier)
- ❑ Use of Options in Finance
- ❑ Long Term Capital Management
- ❑ Why LTCM exploded
- ❑ Lessons Learned
- ❑ 2 Versions → PBS (bad quality, RapidShare) and BBC (great quality, torrents) = we see BBC's version

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