Factor Investing & Smart Beta Training Course

Professional Development Training Course Outline

Category	Capital Markets and Investment	**Duration**	5 Days
Base Fee	$1,500 USD	**Delivery Mode**	Online / On-site Hybrid

Course Introduction

Factor Investing & Smart Beta Training Course delivers advanced, data-driven portfolio strategies designed to outperform traditional market-cap weighted benchmarks through systematic factor exposure, quantitative analytics, and evidence-based investment frameworks. In today's evolving capital markets characterized by volatility management, ESG integration, algorithmic trading, and artificial intelligence in asset management, factor-based investing has emerged as a high-impact strategy for institutional investors, hedge funds, pension funds, sovereign wealth funds, and asset managers seeking enhanced alpha generation and risk-adjusted returns. This course provides deep insights into multi-factor models, smart beta ETFs, quantitative portfolio construction, performance attribution, and factor timing strategies aligned with global best practices.

Participants will explore value, momentum, quality, low volatility, size, and ESG factors using real-world financial datasets, backtesting platforms, and advanced risk management tools. The program integrates portfolio optimization techniques, financial econometrics, machine learning applications in finance, and smart beta index construction methodologies to equip professionals with cutting-edge investment intelligence. By combining quantitative modeling, capital markets strategy, and performance analytics, this training enables organizations to implement scalable, transparent, and cost-efficient investment solutions that drive competitive advantage in global financial markets.

Programme Curriculum

Factor Investing & Smart Beta Training Course

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Course Objectives

1. Develop advanced expertise in factor-based investing strategies and smart beta frameworks.
2. Analyze value, momentum, size, quality, and low volatility factors using quantitative finance techniques.
3. Design multi-factor portfolios using portfolio optimization algorithms.
4. Apply financial econometrics and regression modeling for factor exposure analysis.
5. Implement smart beta index construction methodologies.
6. Conduct performance attribution and risk-adjusted return analysis.
7. Utilize machine learning applications in asset management.
8. Integrate ESG and sustainable investing factors into portfolio design.
9. Perform backtesting and quantitative validation of factor strategies.
10. Evaluate factor timing and macroeconomic cycle impacts.
11. Strengthen risk management and volatility control frameworks.
12. Interpret global capital market trends affecting smart beta products.
13. Enhance institutional portfolio governance and investment decision-making.

Organizational Benefits

- Improved alpha generation through systematic factor exposure
- Enhanced portfolio diversification and risk mitigation
- Data-driven asset allocation and investment governance
- Lower management costs compared to active management
- Improved transparency and benchmark alignment

- Advanced performance analytics and attribution reporting
- Stronger ESG integration and compliance alignment
- Increased competitive advantage in institutional investing
- Optimized capital allocation efficiency
- Scalable quantitative investment frameworks

Target Audiences

- Portfolio Managers
- Asset Management Professionals
- Investment Analysts
- Risk Management Officers
- Pension Fund Managers
- Sovereign Wealth Fund Professionals
- Hedge Fund Analysts
- Financial Consultants and Advisors

Course Duration: 5 days

Course Modules

Module 1: Foundations of Factor Investing

- Evolution of factor investing and modern portfolio theory
- Academic research behind factor premiums
- Systematic vs active investment strategies
- Risk-return tradeoff and factor diversification
- Market inefficiencies and behavioral finance
- Case Study: Analysis of factor premiums during global financial crises

Module 2: Smart Beta Index Construction

- Smart beta vs market-cap weighted indices
- Rules-based index design methodologies
- Weighting schemes and rebalancing techniques
- ETF structuring and liquidity considerations
- Tracking error and benchmark comparison

- Case Study: Construction of a smart beta ETF strategy

Module 3: Multi-Factor Portfolio Design

- Combining value, momentum, and quality factors
- Portfolio optimization models
- Correlation and covariance matrix analysis
- Factor exposure measurement
- Risk budgeting frameworks
- Case Study: Building a diversified multi-factor portfolio

Module 4: Quantitative Modeling & Backtesting

- Regression analysis for factor validation
- Backtesting platforms and performance metrics
- Sharpe ratio and information ratio interpretation
- Drawdown and volatility analysis
- Data sourcing and financial databases
- Case Study: Backtesting a momentum strategy

Module 5: ESG & Sustainable Smart Beta Strategies

- ESG factor integration in asset allocation
- Sustainable investment screening methodologies
- Climate risk and impact investing metrics
- Regulatory compliance and reporting standards
- Green finance and responsible investing trends
- Case Study: Designing an ESG smart beta portfolio

Module 6: Risk Management in Factor Investing

- Factor crowding risk analysis
- Macroeconomic sensitivity testing
- Stress testing and scenario analysis
- Liquidity risk assessment
- Volatility forecasting models
- Case Study: Risk mitigation during market downturns

Module 7: Machine Learning Applications in Asset Management

- AI-driven factor discovery
- Predictive analytics in financial markets
- Big data applications in portfolio management
- Algorithmic trading integration
- Automated portfolio rebalancing systems
- Case Study: AI-enhanced multi-factor strategy

Module 8: Performance Attribution & Governance

- Brinson attribution model
- Alpha and beta decomposition
- Institutional investment governance frameworks
- Regulatory compliance in asset management
- Reporting dashboards and investment transparency
- Case Study: Performance evaluation of a pension fund smart beta allocation

Training Methodology

- Interactive instructor-led sessions
- Quantitative modeling workshops
- Financial data analysis exercises
- Real-world case study simulations
- Group portfolio construction projects
- Smart beta ETF design labs
- Backtesting demonstrations
- ESG integration scenario planning
- Risk management simulation exercises
- Capstone project presentation and peer review

Register as a group from 3 participants for a Discount

Send us an email: info@fineskilltrainingcenter.org or call *+254769199797*

Certification

Upon successful completion of this training, participants will be issued with a globally- recognized certificate.

Tailor-Made Course

We also offer tailor-made courses based on your needs.

Key Notes

a. The participant must be conversant with English.

b. Upon completion of training the participant will be issued with an Authorized Training Certificate

c. Course duration is flexible and the contents can be modified to fit any number of days.

d. The course fee includes facilitation training materials, 2 coffee breaks, buffet lunch and A Certificate upon successful completion of Training.

e. One-year post-training support Consultation and Coaching provided after the course.

f. Payment should be done at least a week before commence of the training, to Fineskill Training Center account, as indicated in the invoice so as to enable us prepare better for you.

Upcoming Scheduled Sessions

Start Date	End Date	Location	Price
23 Nov 2026	27 Nov 2026	Online	$1,000
23 Nov 2026	27 Nov 2026	Physical	$1,500
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$3,000
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$4,500
23 Nov 2026	27 Nov 2026	Physical	$6,000
23 Nov 2026	27 Nov 2026	Physical	$6,000

Ready to enroll or request a customized program? Book online or contact us:

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