

CAS Machine Learning for Advanced Portfolio and Risk Management 2027

Version: 15.09.2026 (subject to change)



Module 1: Foundations of Machine Learning in Finance

Day	Date	From	Until	Implementation Mode	Room	Topic	Lessons	Module	Teacher
Friday	05.03.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Data Processing with Python	8	1	Eduardas Lazebnyj
Friday	12.03.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	ML Fundamentals	8	1	Eduardas Lazebnyj
Friday	19.03.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	General Linear Models, Feature Selection	8	1	Dominik Boos
Friday	02.04.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Time Series Models, Commodities	8	1	Dominik Boos
Friday	09.04.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	ML Fundamentals: Unsupervised Learning	8	1	Eduardas Lazebnyj
Friday	16.04.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Backtesting and Portfolio Construction	8	1	Marc Weibel
Friday	23.04.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Options Trading and Market Execution	8	1	Ernst Oldenhof

Module 2: Advanced Machine Learning Applications

Day	Date	From	Until	Implementation Mode	Room	Topic	Lessons	Module	Teacher
Friday	21.05.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Risk Management	8	2	Marcus Wunsch, External
Friday	28.05.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Advanced ML in Portfolio Management	8	2	Marc Weibel
Friday	04.06.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Natural Language Processing	8	2	David Jaggi, Alexander Posth
Friday	11.06.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Agentic AI and LLMs	8	2	Marc Weibel, External
Friday	18.06.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Fixed Income	8	2	Jean-Dominique Bütikofer, Steeve Nchimi
Friday	25.06.2027	08:15	16:55	On-site attendance (ZHAW)	tbd*	Final Project and Presentations	8	2	Eduardas Lazebnyj, Marc Weibel

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