ASSET MANAGEMENT ACADEMY

Director: Dr. Kurtay Ogunc

President: Jack Urbanek, BS Finance, Class of 2024

Asset Management Academy (AMA) is a think tank run by students for students. It is a collaborative and intensive organization created to expand students' knowledge base and improve their research as well as critical thinking skills regarding various topics in asset management. AMA achieves this through individual research projects as well as participation in scholastic/market competitions and LSU Discover Day. Those interested in joining AMA should possess strong time management and analytical skills, passion in asset management and related fields, eagerness to learn, mental readiness to be challenged intellectually, and willingness to work hard.

Membership in AMA is competitive (minimum GPA of 3.75 and ACT/Math of 30 as well as a technical interview) yet open to all freshmen and sophomores in a variety of disciplines. Students majoring in mathematics, economics, analytics, and computer science are highly encouraged to apply. We strive to prepare members for research analyst/portfolio manager as well as advisor roles in the asset management industry. Members produce practitioner-focused white papers, employing multidisciplinary approaches, machine learning techniques and statistical methodologies as well as surveys of critical topics relevant for institutional and individual investors.

List of topics that is currently being pursued or has been completed:

- Dynamic Asset Allocation Strategies – Tactical Rebalancing using Options
- Pension Fund Governance and Organizational Structure Design
- Technical Analysis for Trading Leveraged and Inverse ETFs
- Performance Measurement of Hedge Funds using L-Moments
- Hedge Fund Portfolio Allocation – A Regime Based Approach
- Dynamic Volatility Trading Strategy using Options on VXX

Competitions, Events and Professional Designations:

- LSU Discover Day
- CFA Institute Research Challenge Competition
- Southeastern Hedge Fund Competition at Georgia State University
- ETF Global Portfolio Challenge
- Chartered Financial Analyst (CFA) - CFA Institute
- Chartered Alternative Investment Analyst (CAIA) - CAIA Association

Conferences and Trips:

- Inside ETFs Conference, Hollywood, FL
- Annual New York and Houston trips organized by the Department of Finance

Founding Members:

- Finn Bicknell (BS in Finance and Mathematics, ’21)
- Sarah Davidson (BS in Mathematics, ’20 → CNA Insurance – Chicago, IL)
- Michael Hubbell (BS in Finance, ’20 → Fidelity – Dallas, TX)
- Nicholas Ebert (BS in Finance, ’20 → William & Mary – Williamsburg, VA)
- Catherine Kilroy (BS in Finance, ’20 → Ernst and Young – Houston, TX)

ADMISSION PROCESS

To obtain conditional admission, students should (have) at the minimum:

- Minimum cumulative GPA of 3.75
- ACT Math of 30 or above
- Possess (or have aptitude for) technical knowledge and critical thinking skills
- Demonstrate the drive and the ability to pay attention to details
- Be willing to conduct rigorous research
- Have the ability to ask relevant questions
- Be passionate about asset management

To be fully admitted, students should obtain the Bloomberg Market Concepts certificate within two months after receiving the conditional admission.

IF YOU SATISFY THE GPA AND ACT/MATH REQUIREMENTS, SEND A CURRENT RESUME AND A STATEMENT OF PURPOSE TO KURTAY@LSU.EDU.

STATEMENT OF PURPOSE SHOULD ANSWER THE FOLLOWING PARTIAL LIST OF QUESTIONS AS WELL AS ANYTHING YOU FEEL LIKE SHARING ABOUT YOUR PASSION IN THIS COMPETITIVE YET EXCITING FIELD:

- WHY ARE YOU INTERESTED IN ASSET MANAGEMENT?
- WHAT ARE YOUR CAREER GOALS?
- WHAT WOULD YOU LIKE TO RESEARCH?

BE AS SPECIFIC AND AS AUTHENTIC AS POSSIBLE!