Anexo I. Registro del Título del Trabajo Fin de Grado (TFG)

NOMBRE DEL ALUMNO: Genoveva Alférez Aragón
PROGRAMA: E2 + BUSINESS ANALYTICS GRUPO: A FECHA: 22/10/2024

Director Asignado: Coronado Vaca , María

Apellidos Nombre

Título provisional del TFG:

ANALYTICAL FINANCE: A MACHINE LEARNING APPROACH TO RISK FACTORS IN PORTFOLIO MANAGEMENT (QUANTITATIVE INVESTMENT)

ADJUNTAR PROPUESTA (máximo 4 páginas: Índice provisional, objetivos, metodología y bibliografía)

Universidad Pontificia de Comillas, ICADE

ANALYTICAL FINANCE: A MACHINE LEARNING APPROACH TO RISK FACTORS IN PORTFOLIO MANAGEMENT (QUANTITATIVE INVESTMENT)

Student: Genoveva Alférez Aragón

Director: María Coronado Vaca

MADRID | October, 2024

1. Objective: to analyze the impact of ESG (Environmental, Social, Governance) factors in the field of factor investing within portfolio management, applying advanced business analytics techniques. Specifically, the study will evaluate whether the inclusion of ESG criteria enhances risk-adjusted returns compared to traditional portfolios and if there are significant differences across various sectors or regions.

2. Table of Contents

3. Bibliography

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Firma del estudiante:

Fecha: 22/10/2024