

## Course Descriptions Exchange 2014-2015

Course Title Investment Analysis and Portfolio Management  
 Course Code EBC2054  
 ECTS Credits 6,5  
 Assessment None

Period	Start	End	Mon	Tue	Wed	Thu	Fri
1	1-9-2014	24-10-2014		X			X

Level Intermediate  
 Coordinator Roger Otten For more information: [r.otten@maastrichtuniversity.nl](mailto:r.otten@maastrichtuniversity.nl)

Language of instruction English

Goals Learn to manage portfolio of financial assets.  
 Apply to real life cases.

Description The purpose of this course is to study how portfolios of assets are build by investors. Next to traditional assets like stocks we look at the added value of real estate, mutual funds, hedge funds and private equity to build diversified portfolios. In addition to that we will study how actual trading takes place based on the experience of an actual broker on the exchange. Finally the course will provide an intro on how to collect financial data from the vast resources that are out there. We have arranged access for all students to the leading financial database, FactSet, during the course. These data-collecting skills are crucial when solving assignments in general and a master's thesis in particular.

Literature Bodie, Kane and Marcus, Essentials of Investments, 9th Global edition, 2012, Mc Graw-Hill + articles to be distributed.

Prerequisites Knowledge and understanding of: portfolio theory (CAPM), basics of derivatives (options futures, forward) and basics of statistics (OLS regression). Exchange students need to have taken at least one introductory finance course. An advanced level of English

Teaching methods PBL / Presentation / Lecture / Assignment / Groupwork

Assessment methods Written Exam

Evaluation in previous academic year For the complete evaluation of this course please click <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>

This course belongs to the following programme / specialisation	Bachelor Economics and Business Economics Specialisation Economics	IBE Electives
	Bachelor Economics and Business Economics Specialisation Economics and Management of Information	Free Electives
	Bachelor Economics and Business Economics Specialisation International Business Economics	Major Finance
	Bachelor Econometrics and Operations Research	Business & Economics Electives
	Bachelor International Business	Business Electives
	Bachelor International Business	Major Finance
	SBE Exchange Bachelor	Bachelor Exchange Courses
	SBE Exchange Master	Bachelor Exchange Courses
	SBE Non Degree Courses	Bachelor Courses