Course Descriptions NonDegree 2020-2021

Course Title	Investment Analysis and Portfolio Management
Course Code	EBC2054
ECTS Credits	6,5
Assessment	Whole/Half Grades

Period

Period	Start	End	Mon	Tue	Wed	Thu	Fri
1	31-8-2020	16-10-2020		X			X

Level	Intermediate
Coordinator	Peter Schotman For more information:p.schotman@maastrichtuniversity.nl
Language of instruction	English
Goals	Learn to manage portfolio of financial assets. Apply to real life cases.
Description	PLEASE NOTE THAT THE INFORMATION ABOUT THE TEACHING AND ASSESSMENT METHOD(S) USED IN THIS COURSE IS WITH RESERVATION. THE INFORMATION PROVIDED HERE IS BASED ON THE COURSE SETUP PRIOR TO THE CORONAVIRUS CRISIS. AS A CONSEQUENCE OF THE CRISIS, COURSE COORDINATORS MAY BE FORCED TO CHANGE THE TEACHING AND ASSESSMENT METHODS USED. THE MOST UP-TO-DATE INFORMATION ABOUT THE TEACHING/ASSESSMENT METHOD(S) WILL BE AVAILABLE IN THE COURSE SYLLABUS. The purpose of this course is to study how investors (both retail and institutional) construct and manage portfolios. We follow the investment process investors follow in real life. That is from Asset Liability Management to Strategic and Tactical Asset Allocation to Portfolio Management, Security Selection and finally Trading. Each week we study a different asset class. Next to traditional assets like listed stocks we look at the added value of real estate, mutual funds, hedge funds and private equity in order to build diversified portfolios. Finally the course will introduce you to a new development in professional asset management; Socially Responsible Investing (SRI). We study the impact of SRI on portfolio return and risk. All topics are explored via real life cases using actual data.
Literature	Bodie, Kane and Marcus, Essentials of Investments, 11th Global edition, 2017, 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 / Assignment
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 - Economics	Year 3 International Business Economics Elective(s
Bachelor Economics and Business Economics - Emerging Markets	Year 3 Elective Course(s)
Bachelor Economics and Business Economics - Economics and Management of Information	Year 2+3 Elective Course(s)
Bachelor Economics and Business Economics - International Business Economics	Year 3 Business Elec(s) - Maj Inf Mgmt
Bachelor Economics and Business Economics - International Business Economics	Year 3 Business Elec(s) - Maj Macro
Bachelor Economics and Business Economics - International Business Economics	Year 3 Business Elec(s) - Maj Micro
Bachelor Economics and Business Economics - International Business Economics	Year 3 Core Course(s) - Maj Finance
Bachelor Econometrics and Operations Research	Year 3 Elective Course(s)
Bachelor International Business - Emerging Markets	Year 3 Elective Course(s)
Bachelor International Business	Year 3 Business Elec(s) - Maj Accounting
Bachelor International Business	Year 3 Business Elec(s) - Maj Inf Mgmt
Bachelor International Business	Year 3 Business Elec(s) - Maj Marketing
Bachelor International Business	Year 3 Business Elec(s) - Maj Org
Bachelor International Business	Year 3 Business Elec(s) - Maj SCM
Bachelor International Business	Year 3 Business Elec(s) - Maj Strategy
Bachelor International Business	Year 3 Core Course(s) - Maj Finance
SBE Exchange Bachelor	Bachelor Exchange Courses
SBE Exchange Master	Bachelor Exchange Courses
SBE Non Degree Courses	Bachelor Courses