

# Course Descriptions Exchange 2018-2019

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

| Period | Period | Start    | End        | Mon | Tue | Wed | Thu | Fri |
|--------|--------|----------|------------|-----|-----|-----|-----|-----|
| 1      |        | 3-9-2018 | 26-10-2018 |     | 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 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, 10th Global edition, 2017, Mc Graw-Hill (use most recent edition) + 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 - Economics                               | IBE Electives                                      |
| Bachelor Economics and Business Economics - Emerging Markets                        | Business Electives                                 |
| Bachelor Economics and Business Economics - Emerging Markets                        | Major Finance                                      |
| Bachelor Economics and Business Economics - Economics and Management of Information | Free Electives                                     |
| Bachelor Economics and Business Economics - International Business Economics        | Business Electives                                 |
| Bachelor Economics and Business Economics - International Business Economics        | Major Finance                                      |
| Bachelor Econometrics and Operations Research                                       | Business & Economics Electives                     |
| Bachelor International Business - Emerging Markets                                  | Major Finance                                      |
| Bachelor International Business   | Business Electives (Major Accounting)              |
| Bachelor International Business   | Business Electives (Major Information Management)  |
| Bachelor International Business   | Business Electives (Major Marketing)               |
| Bachelor International Business   | Business Electives (Major Organisation)            |
| Bachelor International Business   | Business Electives (Major Strategy)                |
| Bachelor International Business   | Business Electives (Major Supply Chain Management) |
| Bachelor International Business   | Major Finance                                      |
| SBE Exchange Bachelor   | Bachelor Exchange Courses                          |
| SBE Exchange Master   | Bachelor Exchange Courses                          |
| SBE Non Degree Courses  | Bachelor Courses                                   |