# Course Descriptions None 2016-2017

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| 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 | 5-9-2016 | 28-10-2016 | | X | | | X |

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| Level | Intermediate |
| Coordinator | Roger Otten For more information:r.otten@maastrichtuniversity.nl |
| Language of instruction | English |
| Goals | Learn to manage portfolio of financial assets.<br>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, 9th Global edition, 2012, 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

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| Bachelor Economics and Business Economics Specialisation Economics | IBE Electives |
| Bachelor Economics and Business Economics Specialisation Emerging Markets | Business Electives |
| Bachelor Economics and Business Economics Specialisation Emerging Markets | Major Finance |
| Bachelor Economics and Business Economics Specialisation Economics and Management of Information | Free Electives |
| Bachelor Economics and Business Economics Specialisation International Business Economics | Business Electives |
| Bachelor Economics and Business Economics Specialisation International Business Economics | Major Finance |
| Bachelor Econometrics and Operations Research | Business & Economics Electives |
| Bachelor International Business Specialisation 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 |