Course Descriptions None 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
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