

Course Descriptions None 2025-2026

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

| Period | Start | End | Mon | Tue | Wed | Thu | Fri |
|--------|----------|------------|-----|-----|-----|-----|-----|
| 1 | 1-9-2025 | 17-10-2025 | | X | | | X |

Level Intermediate

Coordinator Peter Schotman, Marlene Koch For more information:p.schotman@maastrichtuniversity.nl; marlene.koch@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 Z., A. Kane and A. Marcus, Essentials of Investments, McGraw-Hill + selected articles. We always use the latest International Student Edition of BKM.

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.

Transitional Regulations

TRANSITIONAL REGULATIONS

- Bachelor Economics and Business Economics - Economics and Management of Information [2024-2025 or earlier]
- Bachelor Economics and Business Economics - International Business Economics [2024-2025 or earlier]
- Bachelor International Business [2024-2025 or earlier]

- From 2025-2026 onwards, education and exam/resit opportunities are offered.
Alternative options may be available. See the Bachelor EER 2025-2026 Appendix I Article 16 for more information.

| Academic Year | Education | Exam/Resit | Replacement(s) |
|-------------------|-----------|------------|----------------|
| 2025-2026 onwards | X | X | X |

See the Bachelor EER 2025-2026 Appendix I Article 16 for more information

Teaching methods Presentation / Lecture / Assignment / Groupwork

Assessment methods Attendance / 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 Business Electives |
| Bachelor Economics and Business Economics - Emerging Markets | Year 3 Elective Courses |
| Bachelor Economics and Business Economics - Economics and Management of Information | In transition - Year 2+3 Elective Courses |
| Bachelor Economics and Business Economics - Economics and Management of Information | Year 3 Free Elective |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Finance - Core Courses |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Inf Mgmt - Business Elec |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Macro - Business Elec |
| Bachelor Economics and Business Economics - International Business Economics | In transition - Maj Micro - Business Elec |
| Bachelor Economics and Business Economics - International Business Economics | Year 3 Business Elective |
| Bachelor Econometrics and Operations Research | Year 3 Elective Courses |
| Bachelor International Business - Emerging Markets | Year 3 Elective Courses |
| Bachelor International Business | In transition - Maj Accounting - Business Elec |
| Bachelor International Business | In transition - Maj Inf Mgmt - Business Elec |
| Bachelor International Business | In transition - Maj Marketing - Business Elec |
| Bachelor International Business | In transition - Maj Org - Business Elec |
| Bachelor International Business | In transition - Maj SCM - Business Elec |
| Bachelor International Business | In transition - Maj Strategy - Business Elec |
| Bachelor International Business | Year 3 Core Courses - Maj Finance |
| SBE Exchange Bachelor | Bachelor Exchange Courses |
| SBE Exchange Master | Bachelor Exchange Courses |
| SBE Non Degree Courses | Bachelor Courses |
| Pre-master International Business specialisation Marketing-Finance | Disciplinary Courses |
| Pre-master International Business specialisation Strategic Corporate Finance | Disciplinary Courses |
| Pre-master International Business specialisation Sustainable Finance | Disciplinary Courses |