

COURSE SYLLABUS

International Portfolio Management and Investment Analysis, 7.5 credits

International Portfolio Management and Investment Analysis, 7,5 högskolepoäng

Course Code:	JIPR24	Education Cycle:	Second-cycle level
Confirmed by:	Council for Undergraduate and Masters Education Jan 4, 2013	Disciplinary domain:	Social sciences (75%) and natural sciences (25%)
Revised by:	Council for Undergraduate and Masters Education Jan 4, 2014	Subject group:	NA1
Valid From:	Jul 1, 2014	Specialised in:	A1N
Version:	1	Main field of study:	Business Administration, Economics
Reg number:	IHH 2014/4348-122		

Intended Learning Outcomes (ILO)

On completion of the course the students will be able to:

Knowledge and understanding

1. demonstrate knowledge about the institutional features of international financial markets
2. demonstrate understanding regarding the use of the risk diversification for investment decisions
3. demonstrate knowledge about different types of financial investments

Skills and abilities

4. evaluate investment opportunities in the international markets
5. diversify and manage risk of a portfolio
6. evaluate portfolio performance using risk-adjusted performance measures
7. use a spreadsheet program to construct optimal portfolios

Judgement and approach

8. critically judge methods of portfolio management
9. recognize the importance of ethical considerations in investment decisions

Contents

The main goal of this course is to make students familiar with applied techniques for portfolio management, risk diversification and investments. The course sets its focus on modern portfolio theory and investment analysis. Topics will include, but are not restricted to:

- The international financial environment and exchange markets
- Asset pricing models
- Financial investment analysis
- Risk diversification and portfolio choice
- Evaluation of portfolio performance using risk adjusted performance measures

Type of instruction

Lectures and tutorials (exercise sessions)

The teaching is conducted in English.

Prerequisites

Bachelor's degree in Business Administration or Economics (or the equivalent).

Examination and grades

The course is graded A, B, C, D, E, FX or F.

Written examination 4.5 credits (ILO 1-5 are examined)

Assignment 3 credits (ILO 6-9 are examined)

Registration of examination:

Name of the Test	Value	Grading
Examination	4.5 credits	A/B/C/D/E/FX/F
Assignments	3 credits	A/B/C/D/E/FX/F

Course evaluation

At the outset of the course the course manager ensures that course evaluators are elected (or exist) among the students. The course evaluation is carried out continuously as well as at the end of the course. On the completion of the course the course evaluators and course manager discuss the course evaluation and possible improvements. The result is reported to, among others, the Associate Dean for Education, the Council for Undergraduate and Master Education, and the Board of Directors of JIBS. The course manager shall at the outset of the following course report results and measures taken in the previous course evaluation.

Course literature

Literature

- Elton, J.E., Gruber, M.J., Brown, S. J. and Goetzmann, W.N., Modern Portfolio Theory and Investment Analysis-, Wiley and Sons, latest edition
- Articles and handouts