

- Faculté des sciences économiques
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Current Issues in Portfolio Management (5AF2024)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en finance	Cours: 2 ph	cont. continu	3
Master en finance, orientation analyse financière (avant 2013)	Cours: 2 ph	cont. continu	3

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

- Semestre Automne

Equipe enseignante:

Professor Michel Dubois
Institute of Financial Analysis
Pierre-à-Mazel 7
CH-2000 Neuchâtel
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Objectifs:

The objective of this course is to review the most important practical issues in portfolio management (bonds, stocks and hedge funds) with highly qualified quantitative professionals.

Contenu:

Invited lecturers from financial firms.

Forme de l'évaluation:

Evaluation: 2-hour final written exam: 100%.
Re-take exam (September): 2-hour written exam 100%.

Documentation:

No specific textbook. Readings provided in class.

Pré-requis:

Asset Pricing.

Forme de l'enseignement:

Lectures: 2 hours per week.