UNIVERSITÉ DE NEUCHÂTEL

- 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**	**écrit: 2 h**	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
Rue A.-L. Breguet 2
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Objectifs:

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

Contenu:

Invited lecturers from financial firms.

Forme de l'évaluation:

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

Documentation:

Before class: Lewis M., 2014, Flash Boys, 1st edition, Norton.
Readings provided in class.

Pré-requis:

Asset Pricing and Portfolio Management.

Forme de l'enseignement:

Lectures: four hours per week, second half of the semester.