- 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 institutions covering the following topics: commodities, bonds, private equity, structured products, mutual funds and pension funds.

Forme de l'évaluation:

Two-hour final written exam during the last lecture of the semester: 100%.
Re-take exam: two-hour written exam 100%.

Neither documents nor connected devices are permitted during the exams.
In case of violation of these rules, the students are in situation of fraud. The exam will be deemed as failed.

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.