- Faculté des sciences économiques
- www.unine.ch/seco

Alternative Investments (5AF2030)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en finance	**Cours: 2 ph**	**Voir ci-dessous**	3

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

Période d'enseignement:

- Semestre Automne

Equipe enseignante:

Dr. Jean-François Bacmann
Dr. Pierre Jeanneret
Mr Jonathan Martin, CFA
c/o Institute of Financial Analysis
Rue A.-L. Breguet 2
CH-2000 Neuchâtel
Tél. +41 32 718 1350
Emails : jean-francois.bacmann@unine.ch, pierre.jeanneret@unine.ch, jonathan.martin@unine.ch

Contenu:

Alternative investments refers to investment strategies that aim to deliver returns with low correlation with traditional asset classes (bonds and stocks).
These strategies include hedge funds, real estate, private equity, commodities and structured products. In this course the focus is on the hedge funds and real estate while the remaining strategies are presented in "Current issues in Portfolio Management". In this course the focus, and the risk-adjusted returns profile are presented.

Forme de l'évaluation:

Two-hour written exam (100%) during the last lecture of the semester
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:

Pedersen, L.H., 2015. Efficiently inefficient: how smart money invests and market prices are determined. Princeton, 348 p.

Pré-requis:

Asset Pricing + Portfolio Management + Portfolio Optimization

Forme de l'enseignement:

Lectures: four hours per week during the first half of the semester.