

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

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
<b>Master en finance</b>	<b>Cours: 2 ph</b>	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

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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, mutual funds and pension funds.

#### Forme de l'évaluation

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

Neither documents nor connected devices are permitted during the exams.

In case of violation of these rules, the students are in situation of fraud and the unauthorized items will be removed. The exam could 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.