DESCRIPTIFS DES COURS 2018-2019

- 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

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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%) 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

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.