

- 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	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

Invited experts share their insights on important portfolio management topics with the students. Topics: commodities, bonds, private equity, mutual funds and pension funds; how to use novel methods (e.g. machine learning) to solve problems in portfolio management.

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

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.

Objectifs d'apprentissage

Au terme de la formation l'étudiant-e doit être capable de :

- Identify the most important practical issues in portfolio management (bonds, stocks, commodities and hedge funds)
- Apply theoretical concepts to real-world problems
- Evaluate different investment strategies and different investment vehicles while taking into account investor specific constraints
- Explain important topics in portfolio management to an audience, orally or in writing
- Explore portfolio management topics with investment professionals
- Assemble relevant information from specialized articles and book chapters

Compétences transférables

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- Generate new ideas (creativity)
- Carry out a critical analysis
- Communicate results in writing
- Communicate results orally
- Discuss complex issues and interactions
- Apply knowledge to new situations