

- Faculté des sciences économiques
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Sustainable Investing (5AF2050)

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

This course provides an introduction to sustainable investing at the master level.

It will cover the following topics:

- History of sustainable investing.
- Regulatory framework.
- Description of ESG factors.
- Active voting and engagement.
- ESG scoring.
- Impact investing.
- Climate change and role of finance in accelerating the climate transition.
- Sustainable investment products.
- Portfolio management for sustainable investment products.

The course is structured into lectures, in-class exercises, and guest lectures.

Forme de l'évaluation

Grading is based on the two following components:

- 33%: 2 applied group projects (due dates will be defined during the first session).
- 66%: final 2-hour written exam during the exam session at the end of the semester.

The final exam is open-book. Students are allowed to use a non-programmable calculator and the lecture material.

No connected devices are permitted during the final exam. In case of violation of these rules, the students are in a situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed.

Modalités de rattrapage

Retake exam: 2-hour written exam (100%) during the exam session.

The retake exam is open-book. Students are allowed to use a non-programmable calculator and the lecture material.

No connected devices are permitted during the retake exam. In case of violation of these rules, the students are in a situation of fraud and the unauthorized items will be removed. The exam could be deemed as failed.

Documentation

Thierry Roncalli, Handbook of Sustainable Finance, <http://www.thierry-roncalli.com/SustainableFinanceBook.html>

URLs	1) https://moodle.unine.ch/course/view.php?id=9750
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Pré-requis

Good knowledge of portfolio management and optimization, and coding (Python, Matlab or R).

Forme de l'enseignement

The course is structured into lectures, in-class exercises, and guest lectures.

Objectifs d'apprentissage

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

- Enumerate the principles of sustainable investing.
- Summarize the ESG regulatory landscape.
- Define the economic rationale and potential financial benefits of integrating sustainability considerations into investment decision-making
- Differentiate the various sustainable investment strategies, such as ESG integration, impact investing, and thematic investing
- Describe various sustainable investment products
- Depict the role of sustainable investing in portfolio construction
- Outline the role of sustainable investing in addressing climate change
- Identify sustainability-related risks and opportunities for investors

Compétences transférables

- Write clear, structured, and concise reports on the findings of the group projects.
- Discuss the implications of your findings with your classmates and professor.