

- Faculté des sciences économiques
- [www.unine.ch/seco](http://www.unine.ch/seco)

### Sustainable Investing (5AF2050)

| 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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#### 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:

- 1/3: 2 applied group projects (due dates will be defined during the first session).
- 2/3: 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>

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## **Sustainable Investing (5AF2050)**

### **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 :

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

### **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.