

- 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, orientation analyse financière (avant 2013)</b>	<b>Cours: 2 ph</b>	<b>cont. continu</b>	<b>3</b>

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

### Période d'enseignement:

- Semestre Automne

### Equipe enseignante:

Professor Michel Dubois  
Institute of Financial Analysis  
Pierre-à-Mazel 7  
CH-2000 Neuchâtel  
Tel. +41 32 718 1366 Email: [michel.dubois@unine.ch](mailto:michel.dubois@unine.ch)

### Objectifs:

The objective of this course is to review the most important practical issues in portfolio management (bonds, stocks and hedge funds) with highly qualified quantitative professionals.

### Contenu:

Invited lecturers from financial firms.

### Forme de l'évaluation:

Evaluation: 2-hour final written exam: 100%.  
Re-take exam (September): 2-hour written exam 100%.

### Documentation:

No specific textbook. Readings provided in class.

### Pré-requis:

Asset Pricing.

### Forme de l'enseignement:

Lectures: 2 hours per week.