FIN 3102: INVESTMENT ANALYSIS AND PORTFOLIO MANAGEMENT

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Session: Semester 2, 2014/2015

Course objectives

The objective of this course is to develop key concepts in investment theory from the perspective of a portfolio manager, and to apply such concepts using real financial data. Topics to be covered include portfolio optimization and asset pricing theories, as well as their applications to problems in modern financial practice. This course also explores the application of various financial instruments in investment management and introduces the basic techniques of portfolio performance evaluation.

Prerequisites

- Finance (FIN2004)
- Statistics (BZ1008/ST1131A)
- Basic understanding of Excel Spreadsheet functions
- Financial calculator

Course textbook

The reference noted below has been placed in the RBR section in HSSML:

Bodie, Zvi, Alex Kane, Alan Marcus and Ravi Jain, 2014, *Investments: Asia Global Edition*, McGraw Hill, ISBN 978-007-126228-6.

All other course materials, journal articles, data files, and information pertaining to FIN3102 will be posted on the IVLE. You are expected to check any updates and files on the IVLE system on the regular basis. You are encouraged to use IVLE discussion forum for your questions and comments. I encourage you to read regularly the financial news from Wall Street Journal or the Financial Times.

Assessment Methods

Class Participation	20%
Assignments	20%
Cases	25%
Test (18 April 2015, 2-4pm)	30%
Ethics	5%
Total	**100%**