

## Faculty of Commerce & Business Administration

### Investment and Portfolio Management

#### Information :

**Course Code :** FIN 303

**Level :** Undergraduate

**Course Hours :** 3.00- Hours

**Department :** Finance

#### Description :

The objective of the course is to study theory and empirical evidence relevant to portfolio management. An emphasis is placed on understanding how an investment professional would allocate funds in a hypothetical portfolio. Major topics include estimation of capital market parameters, trade-off between risk and return, optimal portfolio selection, equilibrium asset pricing models, and delegated portfolio management. Emphasis will be put on development of techniques that should be part of the tool kit of those interested in becoming professional investors and/or researchers in finance. The course material is tilted heavily towards equity markets since there are separate courses that cover fixed income markets and derivative securities.