



## COURSE SYLLABUS

# International Portfolio Management and Investment Analysis, 7.5 credits

*International Portfolio Management and Investment Analysis, 7,5 högskolepoäng*

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<b>Course Code:</b>	JIPR24	<b>Education Cycle:</b>	Second-cycle level
<b>Confirmed by:</b>	Council for Undergraduate and Masters Education Jan 4, 2013	<b>Disciplinary domain:</b>	Social sciences (75%) and natural sciences (25%)
<b>Revised by:</b>	Council for Undergraduate and Masters Education Apr 22, 2016	<b>Subject group:</b>	NA1
<b>Valid From:</b>	Aug 22, 2016	<b>Specialised in:</b>	A1N
<b>Version:</b>	4	<b>Main field of study:</b>	Business Administration, Economics
<b>Reg number:</b>	IHH2016/1736-313		

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### Intended Learning Outcomes (ILO)

On completion of the course the students will be able to:

Knowledge and understanding

1. demonstrate knowledge about the institutional features of international financial markets
2. demonstrate understanding regarding the use of the risk diversification for investment decisions
3. demonstrate knowledge about different types of financial investments

Skills and abilities

4. evaluate investment opportunities in international markets
5. diversify and manage portfolio
6. evaluate portfolio performance using risk-adjusted performance measures
7. use a spreadsheet program to construct optimal portfolios
8. use econometric software to perform financial analysis

Judgement and approach

9. critically judge methods of portfolio management
10. recognize the importance of ethical considerations in investment decisions

### Contents

The main goal of this course is to make students familiar with applied techniques for portfolio management, risk diversification and investments. The course sets its focus on modern portfolio theory and investment analysis. Topics will include, but are not restricted to:

- The international financial environment and exchange markets
- Asset pricing models
- Financial investment analysis
- Risk diversification and portfolio choice
- Evaluation of portfolio performance using risk adjusted performance measures

- Event study methodology

### Type of instruction

Lectures and tutorials (computer lab sessions)

The teaching is conducted in English.

### Prerequisites

Bachelor's degree in Business Administration or Economics (or the equivalent).

### Examination and grades

The course is graded A, B, C, D, E, FX or F.

Written examination 4.5 credits (ILO 1-5 are examined)

Assignment 3 credits (ILO 6-10 are examined)

Registration of examination:

Name of the Test	Value	Grading
Examination	4.5 credits	A/B/C/D/E/FX/F
Assignments	3 credits	A/B/C/D/E/FX/F

### Course evaluation

It is the responsibility of the examiner to ensure that each course is evaluated. At the outset of the course, evaluators must be identified (elected) among the students. The course evaluation is carried out continuously as well as at the end of the course. On the completion of the course the course evaluators and course examiner discuss the course evaluation and possible improvements. A summary report is created and archived. The reports are followed up by program directors and discussed in program groups and with relevant others (depending on issue e.g. Associate Dean of Education, Associate Dean of faculty, Director of PhD Candidates, Dean and Director of Studies). The next time the course runs, students should be informed of any measures taken to improve the course based on the previous course evaluation.

### Other information

Academic integrity

JIBS students are expected to maintain a strong academic integrity. This implies to behave within the boundaries of academic rules and expectations relating to all types of teaching and examination.

Copying someone else's work is a particularly serious offence and can lead to disciplinary action. When you copy someone else's work, you are plagiarizing. You must not copy sections of work (such as paragraphs, diagrams, tables and words) from any other person, including another student or any other author. Cutting and pasting is a clear example of plagiarism. There is a workshop and online resources to assist you in not plagiarizing called the Interactive Anti-Plagiarism Guide.

Other forms of breaking academic integrity include (but are not limited to) adding your name to a project you did not work on (or allowing someone to add their name), cheating on an

examination, helping other students to cheat and submitting other students work as your own, and using non-allowed electronic equipment during an examination. All of these make you liable to disciplinary action.

### **Course literature**

#### Literature

- Bodie, Z., Kane, A., & Marcus, A.J. Investment and portfolio management. McGraw-Hill, latest edition.
- Articles and handouts