COURSE DETAIL

PORTFOLIO SELECTION

Country
Sweden

Host Institution
Lund University

Program(s)
Lund University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics

UCEAP Course Number
135

UCEAP Course Suffix

UCEAP Official Title
PORTFOLIO SELECTION

UCEAP Transcript Title
PORTFOLIO SELECTION

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

This is a course in both theoretical and applied portfolio analysis. Topics covered include problems related to mean-variance theory, index models, equilibrium and arbitrage pricing models, theories about efficient markets, valuation and evaluation of portfolio management and investment analysis. The course aims at training students in using software in order to identify optimal portfolios under different market conditions.

Language(s) of Instruction

English

Host Institution Course Number

NEKH81

Host Institution Course Title

PORTFOLIO SELECTION

Host Institution Campus

Economics and Management

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

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