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
ECONOMICS: PORTFOLIO SELECTION

Host Institution Course Details
https://www.lunduniversity.lu.se/lubas/i-uoh-lu-NEKH81

Host Institution Campus
Lund

Host Institution Faculty
Economics and Management

Host Institution Degree

Host Institution Department

Course Last Reviewed
2025-2026

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