COURSE DETAIL

EQUITY PORTFOLIO MANAGEMENT

Country
Italy

Host Institution
University of Commerce Luigi Bocconi

Program(s)
Bocconi University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics Business Administration

UCEAP Course Number
173

UCEAP Course Suffix

UCEAP Official Title
EQUITY PORTFOLIO MANAGEMENT

UCEAP Transcript Title
EQUITY PRTFLIO MGMT

UCEAP Quarter Units
6.00

UCEAP Semester Units
4.00

Course Description

This course advances understanding of financial theory to portfolio management in the equity asset class. The course deals with empirical evidence on long run premia, application of the market model to determining risk and return, behavioral finance, efficient market theory, and anomalies in the equity market. The course requires students to have basic knowledge of mathematics, statistics (linear regressions), and finance (the Markowitz optimization model, the capital asset pricing model, and the arbitrage pricing theory) as a prerequisite. Students should have taken a course in investments or financial economics.

Language(s) of Instruction

English

Host Institution Course Number

30180

Host Institution Course Title

EQUITY PORTFOLIO MANAGEMENT

Host Institution Campus

University of Commerce Luigi Bocconi

Host Institution Faculty

Host Institution Degree

Host Institution Department

Finance

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