

COURSE DETAIL

CAPITAL MARKETS I

Country

United Kingdom - England

Host Institution

University of London, Queen Mary

Program(s)

University of London, Queen Mary

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

126

UCEAP Course Suffix**UCEAP Official Title**

CAPITAL MARKETS I

UCEAP Transcript Title

CAPITAL MARKETS 1

UCEAP Quarter Units

6.00

UCEAP Semester Units

4.00

Course Description

This course explores the foundations of modern portfolio theory. Topics include risk and return, risk preferences and asset allocation, portfolio optimization and its equilibrium implications, index models, CAPM, multifactor models, the efficient market hypothesis, behavioural finance, empirical evidence on security pricing, and bond prices and yields. Alongside this students examine term structure of interest rates and bond portfolios.

Language(s) of Instruction

English

Host Institution Course Number

ECN226

Host Institution Course Title

CAPITAL MARKETS 1

Host Institution Course Details

<http://www.econ.qmul.ac.uk/undergraduate/course-modules/level-5/modules/ecn226...>

Host Institution Campus

Queen Mary, University of London

Host Institution Faculty**Host Institution Degree****Host Institution Department**

School of Economics and Finance

Course Last Reviewed

2018-2019

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