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

Print