

# 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 I

## Host Institution Campus

Queen Mary, University of London

## Host Institution Faculty

## Host Institution Degree

## Host Institution Department

School of Economics and Finance

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