

COURSE DETAIL

INVESTMENT

Country

China

Host Institution

Tsinghua University

Program(s)

Tsinghua University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

130

UCEAP Course Suffix**UCEAP Official Title**

INVESTMENT

UCEAP Transcript Title

INVESTMENT

UCEAP Quarter Units

4.50

UCEAP Semester Units

3.00

Course Description

This course introduces the theory and practice of investment management. It provides fundamental knowledge of financial markets and asset pricing, and recent development of investment tools and strategies. The course also examines financial markets in China Other topics include: risk-return trade off in financial markets; computing security risk and return and equity indices; basics of investing mechanism, including buying securities on margin, selling short securities, asset allocation strategies, and active versus passive investment management; overview of different asset classes such as equity, fixed-income securities and derivatives; introduction to the concepts of fixed-income securities and derivatives; measuring portfolio risk and return, forming optimal portfolio using mean-variance analysis, portfolio diversification, deriving efficient frontier; security market line and capital asset pricing model (CAPM); concepts of financial market efficiency and anomalies; concepts of behavioral finance; different types of mutual funds and hedge funds; developing performance measures of mutual funds.

Language(s) of Instruction

English

Host Institution Course Number

40511423

Host Institution Course Title

INVESTMENT

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics and Management

Course Last Reviewed

2023-2024

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