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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