

# COURSE DETAIL

## SECURITIES ANALYSIS AND INVESTMENTS

**Country**

China

**Host Institution**

Peking University, Beijing

**Program(s)**

Peking University

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Business Administration

**UCEAP Course Number**

140

**UCEAP Course Suffix****UCEAP Official Title**

SECURITIES ANALYSIS AND INVESTMENTS

**UCEAP Transcript Title**

SECURITIES ANALYSIS

**UCEAP Quarter Units**

4.50

**UCEAP Semester Units**

3.00

## Course Description

This course provides a rigorous treatment of the core concepts and skills in security investments and portfolio management. The main focus is on the trade-off between risk and return, which is analyzed in a mean variance framework. Along this line, two main theories of asset pricing are explained: the Capital Asset Pricing Model and Arbitrage Pricing Theory. The empirical tests of these two theories are discussed. A team based project asks students to exercise skills of security analysis, portfolio construction, and management.

## Language(s) of Instruction

English

## Host Institution Course Number

2834420

## Host Institution Course Title

SECURITIES ANALYSIS AND INVESTMENTS

## Host Institution Course Details

## Host Institution Campus

## Host Institution Faculty

## Host Institution Degree

## Host Institution Department

Guanghua School of Management

## Course Last Reviewed

2023-2024

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