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 Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Guanghua School of Management

Print