COURSE DETAIL

SECURITY ANALYSIS AND INVESTMENT

Country
China

Host Institution
Peking University, Beijing

Program(s)
Peking University

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Economics Business Administration

UCEAP Course Number
110

UCEAP Course Suffix

UCEAP Official Title
SECURITY ANALYSIS AND INVESTMENT

UCEAP Transcript Title
SEC ANALYSIS/INVEST

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 will be analyzed in a mean variance framework. Along this line, two main theories of asset pricing will be explained: the Capital Asset Pricing Model and Arbitrage Pricing Theory. The empirical tests of these two theories will also be discussed.

Language(s) of Instruction
English

Host Institution Course Number
E2834421

Host Institution Course Title
SECURITY ANALYSIS AND INVESTMENT

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Guanghua School of Management

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