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 Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Guanghua School of Management

Course Last Reviewed
2024-2025

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