COURSE DETAIL

INVESTMENT AND RISK MANAGEMENT
Country Korea, South
Host Institution Yonsei University
Program(s) Yonsei University
UCEAP Course Level Graduate
UCEAP Subject Area(s) Business Administration
UCEAP Course Number 203
UCEAP Course Suffix
UCEAP Official Title INVESTMENT AND RISK MANAGEMENT
UCEAP Transcript Title INVEST&RISK MNGMT
UCEAP Quarter Units 4.50
UCEAP Semester Units 3.00

Course Description

In the modern world, most of us make investments in expectation of the future, which means we must consider time span, growth potential, availability of investible money, and the future value of money in relation to both upside and downside risks.

This course builds an understanding of what we invest in and what must be considered, which can produce better investment decisions and management. Starting from fixed income, we navigate through the money market, which is essential for investment funding, to equity, paying increasing attention to mean estimations and variations of the estimations.

We extend these estimations and variations to investment portfolios and then to a portfolio optimization scheme. After introducing the concept of the market, we study the Capital Asset Pricing Model and then incorporate this model into the above portfolio optimization scheme.

We also touch on the concept of tail risk through Value at Risk. When time allows, the course introduces the world of hedge fund-style investments and private equity investments. Since topics addressing investment and financial instruments cover a very broad scope, the course contents are modified and adjusted according to class participants' progress.

Language(s) of Instruction
English

Host Institution Course Number
ISF6009

Host Institution Course Title
INVESTMENT AND RISK MANAGEMENT

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree
Host Institution Department
Course Last Reviewed 2025-2026

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