

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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