



GJELDER FOR STUDIEÅRET 2005/2006

## GRA 6531 Portfolio Management

### Studium

Advanced Specialization Course (MSc), Master of Science in Business, Master of Science in Business and Economics, Master of Science in Business (Finance)

### Kursansvarlig

Bruno Gerard

### Institutt

Finansiell økonomi

### Semester

Se studieplan for aktuelt studium

### Studiepoeng

6

The course is taught in English, please see the English course description.

### Mål

### Forkunnskaper

### Obligatorisk litteratur

#### Bøker:

Litterman, Bob and the Quantitative Resources Group GSAM. 2003. Modern Investment Management: An Equilibrium Approach. Hoboken, N.J.: Wiley

### Anbefalt litteratur

#### Bøker:

Bodie, Zvi, Alex Kane and Alan J. Marcus. 2005. Investments. 6th ed. Boston, MA.: Irwin/McGrawHill.

Campbell and Viceira. 2002. Strategic Asset Allocation: Portfolio Choice for Long-Term Investors. Oxford University Press

Fabozzi, Frank J. and Gifford Fong. 1994. Advanced fixed income portfolio management: The state of the art. Chicago, IL.: Probus.

### Emneoversikt

### Dataverktøy

### Gjennomføring

### Eksamen

### Eksamenskode(r)

### Hjelpemidler til eksamen

**Kontinuasjon**