



GJELDER FOR STUDIEÅRET 2006/2007

GRA 6531 Portfolio Management

Studium

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

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, John Y. and Luis M. Viceira. 2002. Strategic asset allocation : portfolio choice for long-term investors. Oxford : 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