GRA 6531 Portfolio Management

Studium
Master i finansiell økonomi, Master i økonomi og ledelse - Siviløkonom, Master i økonomi og ledelse - Siviløkonom (Finance), Specialization Course

Kursansvarlig
Bruno Gerard

Institutt
Institutt for finansiell økonomi

Semester
Vår

Studiepoeng
6

Undervisningsspråk
Engelsk

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

Læringsmål

Forkunnskaper

Obligatorisk litteratur
Bøker:
Litterman, Bob and the Quantitative Resources Group GSAM. 2003. Modern investment management : an equilibrium approach. Wiley

Annet:
Diverse authors. Cases in portfolio management. Course specific case book available from XANEDU.com (NEW selection of cases each year - do not purchase previous year case book)
During the course there may be hand-outs and other material on additional topics relevant for the course and the examination.

Further readings and handouts may be assigned during the course and may be relevant for the final examination

Anbefalt litteratur
Bøker:
Bodie, Zvi, Alex Kane, Alan J. Marcus. 2011. Invesments. 9th ed. McGraw-Hill/Irwin
Campbell, John Y., Luis M. Viceira. 2002. Strategic asset allocation : portfolio choice for long-term investors. Oxford University Press
Grinold, Richard C., Ronald N. Kahn. 2012. Active portfolio management : a quantitative approach for providing superior returns and controlling risk. 3nd ed. McGraw-Hill. Ny utg ventet høst 2012

Emneoversikt

Dataverktøy

Læreprosess og tidsbruk

Eksamen

Eksamenskode(r)

Hjelpemidler til eksamen

Kontinuasjon

Tilleggsinformasjon