



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

Se studieplan for aktuelt studium

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. Investments and portfolio management. 9th ed., global 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. 2000. Active portfolio management : a quantitative approach for providing superior returns and controlling risk. 2nd ed. McGraw-Hill

Emneoversikt

Dataverktøy

Læreprosess og tidsbruk

Eksamen

Eksamenskode(r)

Hjelpemidler til eksamen

Kontinuasjon

Tilleggsinformasjon