

**Portfolio Management and Alternative Investment, 7,5 HE credits**

*Portföljförvaltning och alternativa investeringar, 7,5 hp*

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Established: 2016-05-17

Established by:

Applies from: H16

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**Learning outcomes**

This course examines the characteristics of individual securities as well as the theory and practice of optimally combining securities into portfolios. The course presents the key tools of alternative investment and portfolio management.

Upon completion of the course, students should be able to:

*Knowledge and Understanding*

- Describe modern portfolio analysis and general equilibrium theory
- Define the alternative investments including hedge funds, managed futures and other derivatives contracts
- Explain international diversification
- Describe and explain behavioral finance, investor decision making, and asset pricing

*Skills and Abilities*

- Apply portfolio optimization
- Use modern tools such as equilibrium theory to the management of a portfolio
- Manage bond portfolios and use financial futures and options

*Judgement and approach*

- Evaluate portfolio results and compare alternative investments

**Entry requirements**

Bachelor's degree of 180 HE credits with 90 HE credits in the major subject field of Economics with at least 7,5 HE credits in Finance at intermediate level and 7.5 HE credits in Econometrics or Statistics, or equivalent.

Alternatively, a bachelor's degree of 180 HE credits with 90 HE credits in the major subject field of Business Administration, with at least 7,5 HE credits in Micro economics and 7.5 HE credits in Macro economics and at least 7,5 HE credits in Finance at intermediate level and 7.5 HE credits in Econometrics or Statistics, or the equivalent.

Verified knowledge of English corresponding to the course English B/English 6 in the Swedish Upper Secondary School or equivalent

**The forms of assessment of student performance**

Written individual exam. Detailed instructions, grading criteria, and the schedule for all assessment elements for regular examination and re-examination will be presented in the course description at the course introduction.

### **Other regulations**

Course grading: F/Fx/E/D/C/B/A - Insufficient, Insufficient- more work required before the credit can be awarded, Sufficient, Satisfactory, Good, Very Good, Excellent

Course language: English

General rules pertaining to examination at University West are available at [www.hv.se](http://www.hv.se).

If the student has a decision/recommendation on special support due to disability, the examiner has the right to examine the student in a customized examination form.

### **Cycle**

Second cycle

### **Progressive specialization**

A1N - second cycle, has only first-cycle course/s as entry requirements

### **Main field of study**

Economics