Gestion de portefeuilles avancée

Infos pratiques

- **ECTS** : 3.0
- **Nombre d'heures** : 36.0
- **Langue(s) d'enseignement** : Français, Anglais
- **Niveau d'étude** : BAC +5
- **Période de l'année** : Enseignement neuvième semestre
- **Méthodes d'enseignement** : En présence
- **Forme d'enseignement** : Cours magistral
- **Ouvert aux étudiants en échange** : Oui
- **Composante** : Sciences économiques, gestion, mathématiques et informatique
- **Code ELP** : 4E9AGPI
- **En savoir plus** : https://sites.google.com/view/mastergda

Présentation

Topic 1. General Introduction: Securities, Markets, Returns, Distributions
Topic 2. The Mean-Variance Framework
Topic 3. Risk Measures
Topic 4. Asset Pricing
Topic 5. Portfolio Performance and Factor/Style Analysis

Objectifs

This course introduces crucial concepts of investment decision-making, portfolio theory and
valuation models of financial assets, especially bonds and common stocks. Students will develop skills and learn tools to understand how financial markets value securities, building optimized portfolios, perform market research and security valuation, measure portfolio performance and manage a portfolio under risk budgets. After establishing foundations of the Modern Portfolio Theory, we will focus on its extensions and applications. The course objective is achieved through a combination of lectures, practical exercises, case studies and, finally, seminars by few practitioners.

Évaluation

Session 1 : évaluation écrite (partiel traditionnel)
Session 2 : écrit, oral ou dossier

Pré-requis nécessaires

Portfolio choice; microeconomics; financial markets; money banking and finance

Compétences visées

Portfolio choice, Portfolio management, Performance measures, Market risk

Bibliographie

Bodie Z., A. Kane and A. Marcus, (2010), Investments, 9th Edition, 1056 pages.
Copeland T. E., J.F. Weston and K. Shastri (2004), Financial Theory and Corporate Policy, Addison Wesley, 4th Edition, 1024 pages.
Danielsson J., (2011), Financial Risk Forecasting: the Theory and Practice of Forecasting Market with Implementation in R and Matlab, Wiley-Blackwell, 296 pages.
Elton E., M. Gruber, S. Brown and W. Goetzmann, (2010), Modern Portfolio Theory and Investments Analysis, John Wiley and Sons, 8th Edition, 752 pages.
Meucci A., (2009), Risk and Asset Allocation, Springer, 560 pages

Ressources pédagogiques

Classe interactive

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