

Global Learning Semesters

Course Syllabus

Course: FIN-470 Investment and Portfolio Management

Department: Finance and Economics

Host Institution: University of Nicosia, Nicosia, Cyprus



Course Summary		
Course Code	Course Title	Recommended Credit Hours
FIN-470	Investment and Portfolio Management	3
Semester Offered	Contact Hours	Prerequisites
Please contact us	42-45	FIN-266
Department	Level of Course	Language of Instruction
Finance and Economics	Upper Division	English

Course Description

This course studies first, the assembly of various securities and other assets into portfolios that address investor needs and second, the management of these portfolios to achieve investment objectives. Three main activities studied are asset allocation and asset class management including shifts in weighting across and security selection within major assets as well as portfolio performance analysis. Other topics covered include various types of derivatives.

Prerequisites

FIN-266

Topic Areas

1. Systematic portfolio management.
2. Portfolio construction and analysis.
3. Capital market theory and applied portfolio analysis.
4. Arbitrage pricing theory.
5. Bond valuation and risk analysis.
6. Equity valuation models.
7. Stock selection strategies.
8. Managing the asset class mix.
9. Equity investment cycles.
10. International investing.
11. Financial futures.
12. Options: valuation and strategies.
13. Managing the bond portfolio.
14. Evaluating portfolio performance.

Readings and Resources

Required Textbook

- Farrell, James L. Portfolio Management: Theory and Application. 2nd ed. McGraw-Hill, 1997.

Recommended Reading

- Benninga, Simon Z. and Sarig, Oded H. Corporate Finance. McGraw-Hill, 1997.
- Samuels, J. M., Wilkes, F. M. and Brayshaw, R. E. Management of Company Finance. 6th ed. International Thompson Business Press, 1995.
- Giddy, Ian. Global Financial Markets. Boston; Houghton Mifflin Co., 1994 (foreign exchange, equity markets, commodity markets, swap financing techniques, financial innovations such as hybrid Eurobonds. Over 30 applied cases.