




5.0 credits	30.0 h	2q
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Teacher(s) :	Dispas Christophe ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Inline resources:	http://icampus.uclouvain.be/claroline/course/index.php?cid=LSMS2011_001
Prerequisites :	Understanding the functioning and characteristics of basic financing instruments.
Main themes :	Portfolio Theory Efficient Capital Markets.
Aims :	Having regard to the LO of the programme X, this activity contributes to the development and acquisition of the following LO: -- 1. Corporate citizenship <i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i>
Evaluation methods :	The grading will be based on a written exam. The duration of the exam will be 1h30. Beside the written exam, students are asked to realize a final project by group. The topic of the final project will be posted on the website of the course. If the grade of the written exam is & t;= 8/20 - 1st session : « final project » = 60%, « written exam » = 40%; - 2nd session : « final project » = 40%, « written exam » = 60%. o If the grade of the written exam is & t; 8/20 - « final project » = 0%, « written exam » = 100%.
Teaching methods :	Readings, Lectures, Exercises, Group project & mp; Written exam.
Content :	The asset allocation decision Organization and functioning of securities markets An introduction to asset pricing models (CAPM, consumption-based model, Multifactor models) Analysis and management of bonds Method The teaching is based on structured discussions laying on a well-defined reading program. To be effective students have to read and to prepare the assigned texts thoroughly before attending the class.
Bibliography :	: No TEXTBOOK. SLIDES compulsory and available on line . BOOK : Reilly F. and K. Brown (2003), Investment Analysis and Portfolio Management, Thomson South Western, 7th edition. Dispas C. and Y. Boudghene (2011), Gestion de portefeuille : Guide pratique, Larcier. not compulsory. No reading file. Supports available on line are on ICAMPUS.
Faculty or entity in charge:	CLSM

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Business Engineering	INGM2M	5	-	
Master [120] in Business engineering	INGE2M	5	-	
Master [120] in Management	GESM2M	5	-	
Master [120] in Management	GEST2M	5	-	