UCLouvain

llsms2138

2017

Foundations of Investments

5 crédits	30.0 h	Q1

Enseignants	Iania Leonardo ;Nguyen Anh ;
Langue d'enseignement	Anglais
Lieu du cours	Louvain-la-Neuve
Préalables	• Econometrics, Finance and Fundamental mathematical and statistical concepts. Concepts covered in courses such as the ones listed below should be known. • Econométrie [LECGE1316] • Mathématiques en économie et gestion I [LECGE1112] • Mathématiques en économie et gestion II [LECGE1230] • Statistique en économie et gestion I [LECGE1114] • Finance [LECGE1332]
Thèmes abordés	The course will cover the following topics: Financial instruments, Risk-return Relationship, Capital Market line, Markowitz, Index Models, CAPM, APT, Equity Valuation, Efficient Market Hypothesis, Behavioral Finance and Empirical facts on Security Returns, Bond prices and Yield, Term Structure and Managing a Bond Portfolio, Mutual Funds selection, Hedge Funds, RE Investing and Private Equity, Portfolio Performance Evaluation; Theory of Active Management; Investment Policy.
Acquis d'apprentissage	1 **During their programme, students of the LSM Master's in management or Master's in Business engineering will have developed the following capabilities'** **KNOWLEDGE AND REASONING** 2.2 Master highly specific knowledge in one or two areas of management: advanced and current research-based knowledge and methods. **A SCIENTIFIC AND SYSTEMATIC APPROACH** 3.3 Consider problems using a systemic and holistic approach: recognize the different aspects of the situation and their interactions in a dynamic process. **WORK EFFECTIVELY IN AN INTERNATIONAL AND MULTICULTURAL ENVIRONMENT** 5.2 Understand the international socio-economic dimensions of an organization and identify the associated strategic issues and operational decisions. **TEAMWORK AND LEADERSHIP** 6.1 Join in and collaborate with team members. Be open and take into consideration the different points of view and ways of thinking, manage differences and conflicts constructively, accept diversity. - - - - *La contribution de cette UE au développement et à la maîtrise des compétences et acquis du (des) programme(s) est accessible à la fin de cette fiche, dans la partie « Programmes/formations proposant cette unité d'enseignement (UE) ».*
Modes d'évaluation des acquis des étudiants	For the exam session of January, we will use a continuous evaluation approach and your grade will be composed of the following parts: • - In class assignments • - Bloomberg market concept test • - Written test For the exam session of June or September, your grade will be composed of the following parts: • Final exam
Méthodes d'enseignement	In-class lectures. Online forums. Group work. Self-study at the Bloomberg terminals.
Contenu	Financial instruments, Risk-return Relationship, Capital Market line, Markowitz, Index Models, CAPM, APT, Equity Valuation, Efficient Market Hypothesis, Behavioral Finance and Empirical facts on Security Returns, Bond prices and Yield, Term Structure and Managing a Bond Portfolio, Mutual Funds selection, Hedge Funds, RE Investing and Private Equity, Portfolio Performance Evaluation; Theory of Active Management; Investment Policy
Bibliographie	Scientific articles and Bodie Kane Marcus, Investments, 10th Edition.

Faculté ou entité en charge:	CLSM

Programmes / formations proposant cette unité d'enseignement (UE)

Intitulé du programme	Sigle	Crédits	Prérequis	Acquis d'apprentissage
Master [120] en ingénieur de gestion	INGE2M	5		
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