

5 credits

30.0 h

Q1

Teacher(s)	Colmant Bruno ;Grégoire Philippe ;Riachi Ilham ;
Language :	English
Place of the course	Louvain-la-Neuve
Main themes	<p>The course will cover the following topics:</p> <ul style="list-style-type: none"> <li>• Portfolio theory</li> <li>• CAPM</li> <li>• APT</li> <li>• Market efficiency</li> <li>• Capital structure, dividends</li> <li>• Derivative products and Option pricing in discrete time</li> <li>• Real options analysis</li> </ul>
Aims	<p>On successful completion of this program, each student will acquire the following skills:</p> <ol style="list-style-type: none"> <li>1 • A scientific and systematic approach: Analyze and resolve problems in Acmultidisciplinary and complex management situations using a scientific and systematic approach</li> <li>• Communication and interpersonal skills: Communicate, converse effectively and convincingly with the stakeholders</li> </ol> <p>-----</p> <p><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></p>
Evaluation methods	<p><b>Continuous evaluation</b></p> <ul style="list-style-type: none"> <li>• Date: to be specified</li> <li>• Type of evaluation: group assignment</li> <li>• Comments : 25%</li> </ul> <p><b>Evaluation week</b></p> <ul style="list-style-type: none"> <li>• Oral: No</li> <li>• Written : Yes</li> <li>• Unavailability or comments: 25%</li> </ul> <p><b>Examination session</b></p> <ul style="list-style-type: none"> <li>• Oral: No</li> <li>• Written: Yes</li> <li>• Unavailability or comments: 50% in September the written exam is worth 100%</li> </ul>
Teaching methods	<ul style="list-style-type: none"> <li>• In-class lectures.</li> <li>• Online forums.</li> <li>• Teamwork assignments</li> </ul>
Content	<ul style="list-style-type: none"> <li>• Introduction and Recap fundamentals</li> <li>• Bloomberg sessions</li> <li>• Portfolio theory, CAPM, APT</li> <li>• Market efficiency</li> <li>• Capital structure, dividends</li> <li>• Derivatives products and option pricing in discrete time</li> <li>• Real options analysis</li> </ul>

Bibliography	Slides based on the two main reference books of the course READINGS : <ul style="list-style-type: none"><li>• Finance : A Quantitative Introduction by Nico Van der Wijst (Cambridge University press, 2013). Chapters selected for this course: 1,2,3,4,5,7,9</li><li>• Investments 10E (Global Edition) by Bodie, Kane and Markus (McGraw Hill, 2014) chapters selected for this course: 5,6,7,8,9,10,11,13,20,21</li></ul>
Faculty or entity in charge	CLSM

<b>Programmes containing this learning unit (UE)</b>				
Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Management	GEST2M	5		