



International funding and portfolio management

Presentation

This class focuses on modern portfolio theory and the functioning of financial markets. It places emphasis on the composition and management of financial security portfolios. The objective is for students to acquire the fundamentals and gain command of the basic tools of portfolio management. After a quick analysis of the financial markets, we discuss the main themes related to portfolio management: the various measures of financial performance and risk applicable to individual securities and portfolios, the role of portfolio diversification, the Markowitz model and optimal portfolio selection, the CAPM and its derivatives.

Recommended Prerequisite(s)

A general knowledge on finance and basic statistics.

In brief

ECTS credits : 3.0

Number of hours : 18.0

Teaching activity : Seminar

Year : Fifth year

Validation : Continuous assessment

Contacts

Responsible(s)

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Bibliography

- Solnik B. & Jacquillat B., *Marchés financiers*, Dunod, 2002.
- Ogien D., *Pratique des marchés financiers*, Dunod, 2007.
- Hull J., *Options, futures et autres actifs dérivés*, Pearson, 2007.

Formule pédagogique

The students must situate themselves within a dynamic of resolution of financial market problems. The themes covered in the seminar are illustrated with numerical examples and cases. Regular exercises will help students to validate their knowledge.