

Portfolio Theory and Investment Analysis

Module description

The course provides students with an understanding of the pricing and risks of financial securities, both individually and in portfolios. The international context of investment is also reflected in the module. The CAPM and APT are discussed as are various models for valuing options and futures. The use of options and futures in speculative activities and risk management will also be considered.

Learning outcomes

At the end of the course you should be able to:

- discuss and analyse risk in financial markets
- discuss the strengths and weaknesses of various pricing models
- discuss and apply portfolio theory to determine efficient frontiers
- describe and analyse the use of derivatives