Portfolio Management (FIN 403)

Chapter 1. The Investment Settings

* Why invest?
* Key issues in investing
* The financial environment
* Investment strategies
* Ethics and job opportunities in Investments

Chapter 2. Return and Risk Basics

* An example of return and risk
* Types of returns
* Measures of historical rates of return
* Defining risk
* Measuring risk
* Determinants of required rate of return

Chapter 8. An Introduction to Portfolio Management

* Some background assumptions
* Markowitz Portfolio Theory

Chapter 9. An Introduction to Asset Pricing Models

* Capital Market Theory
* Capital Asset Pricing Model: Expected Return and Risk
* Multifactor Models of Risk and Return

Chapter 19. Equity-Portfolio Management

* Passive management strategies
* Active management strategies
* Derivatives in Equity-Portfolio Management

Chapter 20. Bond-Portfolio Management

* Passive management strategies
* Active management strategies
* Matched-funding techniques
* Derivatives securities in bond-portfolio management

Chapter 21. Evaluation of Portfolio Management

* Composite measure of portfolio management
* Benchmark portfolios
* Determining reasons for superior or inferior performance
* Evaluating bond-portfolio performance