



## FIN 502 - Portfolio Management

### (Master Level)

#### **Basic Information:**

<b>Instructor Name</b>	TBD
<b>Home Institution</b>	
<b>Instructor Title</b>	
<b>E- Mail</b>	
<b>Home Office Phone Number</b>	
<b>Office</b>	TBA
<b>Office Hours</b>	TBA, and by appointment

#### **Course Description:**

In this course you will explore and analyse the theory, concepts, tools and techniques of investment and portfolio management. At the conclusion of the course you will be sufficiently competent to apply the theory and practice of finance theories in a work environment, as well as to gain confidence in the application of a range of techniques, and develop a capacity for independent thought and critical analysis, in the areas of investment analysis and portfolio management which will enable you to study finance at a higher level in the future.

#### **Required Course Materials:**

<b>Textbook</b>	<b>Edition</b>	<b>Author</b>	<b>Publisher</b>	<b>ISBN-10</b>
Investments	10th Edition	by Zvi Bodie, Alex Kane, Alan Marcus	McGraw-Hill Education	0077861671

Link to e-book purchase address:

<https://www.amazon.com/Investments-10th-Zvi-Bodie/dp/0077861671>

#### **Course Hours:**

This course consists of 18 class sessions, 1 field trip. Each class session is 160 minutes in length; the field trip is 300 minutes in length. Classes normally meets from Monday to Saturday. This course has 61 contact hours in total. Final exam will be on 17th Jan, 2020.

#### **Year Level:**

The master lever.

#### **Prerequisite:**

(List if there is any; List "None" if the course has no prerequisite)

None





**Course Schedule:**

Week	Session	Day	Topic (s)	Chapter(s)	Homework
Week 1	21 Dec, 2019	SAT	Students' Orientation Day		
	22 Dec, 2019	SUN	Investment Environment	1	
	23 Dec, 2019	M	Asset Classes and Financial Instruments	2	
	24 Dec, 2019	T	Mutual Funds and Other Investment Companies	4	
	25 Dec, 2019	W	Introduction to Risk, Return, and the Historical Record	5	
Week2	2 Jan, 2020	TH	Risk Aversion and Capital Allocation to Risky Assets	6	
	3 Jan, 2020	F	Optimal Risky Portfolio	7	
	4 Jan, 2020	SAT	The Capital Asset Pricing Model	9	
Week3	6 Jan, 2020	M	<b>Mid-term Exam</b>		
	7 Jan, 2020	T	<b>Field Trip (5 hours)</b> Index Funds	10	
	8 Jan, 2020	W	Arbitrage Pricing Theory and Multifactor Models of Risk and Return	11	
	9 Jan, 2020	TH	Equity Valuation	18	
	10 Jan, 2020	F	Financial Statement Analysis	19	
	11 Jan, 2020	SAT	Bonds: Pricing and Yields	14	
Week4	13 Jan, 2020	M	Term Structure of Interest Rates, Duration and Convexity	15	
	14 Jan, 2020	T	Option Contracts	20	
	15 Jan, 2020	W	Revision		Exam Preparation
	16 Jan, 2020	F	<b>Reading Day</b>		Exam Preparation
	17 Jan, 2020	SAT	<b>FINAL EXAM</b>		

**Grading Policies:**

Part	Percentage	Points
Attendance	5%	5
Class Assignment	5%	5
Homework	15%	15
Quiz	10%	10
Group Project	25%	25
Exams	40%	40
<b>Course Total</b>	<b>100%</b>	<b>100 Points</b>





## **Grade Distribution:**

<b>Letter Grade</b>	<b>Grade Points</b>
High Distinction	85-100
Distinction	75-84
Credit	65-74
Pass	50-64
Fail	0-49

## **Academic Integrity**

SCP expects honesty from students in presenting all of their academic work. Students are responsible for knowing and observing accepted principles of scholarly research and writing in all academic work.

Academic dishonesty or cheating includes acts of plagiarism, forgery, fabrication or misrepresentation, such as the following:

- claiming the work or thoughts of others as your own
- copying the writing of others into your written work without appropriate attribution
- writing papers for other students or allowing them to submit your work as their own
- buying papers and turning them in as your own
- having someone else write or create all or part of the content of your assignments
- submitting the same paper for more than one study or class without explicit permission from the faculty members

## **General Principles**

SCP is committed to principles of trust, accountability, clear expectations and consequences. It is also committed to redemptive efforts, which are meaningful only in light of these principles. Students will be granted due process and the opportunity for an appeal.

Academic dishonesty offenses generally are subject to incremental disciplinary actions. Some first offenses, however, receive severe penalties, including dismissal from the program.

## **General Disciplinary**

The following is a non-comprehensive list of possible actions apart from dismissal from the program: warning from a professor, program director; a lower or failing grade on an assignment, test or course; suspension or dismissal from the course; suspension or dismissal from the program.

## **Disciplinary Actions for Specific Offenses**

Some academic dishonesty offenses call for specific disciplinary actions. The following have been identified:

### **Falsification of documents:**

Students who falsify or present falsified documents may be dismissed. Prospective students who are discovered to have presented falsified admission documents prior to admission shall be denied admission to the program. Should it be discovered after admission that a student had presented falsified documents for admission, such admission may be annulled and the record of academic achievement removed from the academic record, with appropriate notations. Such annulments or denials may be reviewed after one year.





### **Dishonesty in course requirements:**

Course work (a quiz, assignment, report, mid-term examination, research paper, etc.) in which a student has been dishonest generally will receive zero points towards the grade in fulfillment of a course requirement, and/or the student may receive a failing grade for the course. The professor of the course determines the appropriate consequence.

### **Final assignment:**

When a student cheats in a major or final assignment such as a comprehensive examination or presents plagiarized material in a major or final assignment, that student shall receive an F in that particular subject. Student cheats on more than two exams shall be dismissed from SCP.

