

# AMITY GLOBAL INSTITUTE

## MODULE SYLLABUS

Course	Master of Business Administration (University of London)
Module Title	Portfolio management
Module Syllabus No. (if any)	BAM410
Year Offered	2019
Start-Date	April 2019
End-Date	August 2019
Syllabus / Content / Learning Outcomes	<p>This module focuses on investment decision-making and improved portfolio management from an applied perspective.</p> <p>The module introduces state-of-the-art methodologies which are used by professional portfolio managers. It develops skills based on modelling of asset price procedures and empirical research findings. It also takes a wider view considering a variety of issues concerning portfolio managers.</p> <p>Learning outcomes: Upon successful completion of the module, students should be able to:</p> <ul style="list-style-type: none"> <li>• Understand and evaluate major portfolio management and risk concepts including the mean-variance optimiser and resampled efficient frontier</li> <li>• Describe and assess perspectives of economic analysis in capital market expectations</li> <li>• Explain the Black-Litterman approach</li> <li>• Demonstrate the applications of fixed-income securities, risk management, portfolio rebalancing and portfolio evaluation</li> <li>• Critically discuss the relation between economic activity and investor expectations</li> <li>• Apply portfolio management concepts and techniques to their specific business problems</li> <li>• The ability to construct advanced portfolios and perform better on CFA examinations</li> <li>• Professional financial tool skills and case studies to support decisions</li> <li>• The ability to work both independently and in teams to create and manage financial strategies</li> <li>• The skills to present highly technical financial material to non-practitioners simply and clearly</li> <li>• The ability to synthesise and use information and materials from a variety of different sources to support an argument</li> <li>• Research skills into negotiations and conflict management problems and the application of these in the assembling and analysis of facts and situations</li> </ul>
No. of Teaching Hours	Contact Hours – Lectures, Seminars & online activity (22 x 3) = 66 Independent Preparation, pre-reading and analysis = 84 TOTAL = 150
Teaching Methods	Lectures, tutorials, case-studies analysis, research journals and group discussion.
Assessment Methods and Weightages	<ul style="list-style-type: none"> <li>• Coursework (30% weighting): There is one item of coursework for this module which contributes to the final assessment mark for this module: Coursework: a written essay of a maximum of 2,000 or 2,500 words (deadline – weeks 9-12) The coursework is designed to check student progress, extend and reinforce concepts covered and also test individual performance.</li> <li>• Examination (70% weighting): The final piece of assessment will be an unseen written examination of 2 hours' duration.</li> </ul>
Skills for Maximising Learning Outcomes	Reading and research

Note: All Information provided to Amity will be kept strictly confidential except for those required under statutory requirements and by government authorities and relevant university partners and accreditation bodies as part of the regulatory or course requirements.

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Dates of Examinations, Major Assessments and Assignments	Please refer to <a href="http://www.london.ac.uk">www.london.ac.uk</a> for assessment due dates June, August/September, December and February/March
Recommended Text	Maginn, J. L., Tuttle, D. L., Pinto, J. E. and McLeavey, D. W., <i>Managing Investment Portfolios: A Dynamic Process</i> , Wiley & Sons, 2007 Elton, E. J., Gruber, M. J., Brown, S. J. and Goetzmann, W. N., <i>Modern Portfolio Theory and Investment Analysis</i> (ninth edition), Wiley & Sons, 2014
Additional Reference Texts (if any)	-
Additional Remarks (if any)	-

Lesson No.	Learning Outcome
1	Economic Analysis & Investors Expectations
2	Asset Allocation
3	Mean-Variance Theory: CAPM & APT
4	Fixed-Income Portfolio Management
5	Equity Portfolio Management
6	Alternative Investments Portfolio Management
7	Risk Management
8	Implementing Portfolio Decisions: Trading & Transaction Costs
9	Monitoring & Rebalancing
10	Evaluating Portfolio Performance

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