Zentrum Mathematik
Lehrstuhl für
für Finanzmathematik

Technische Universität München

Announcement SoSe 2015

Portfolio Analysis

Prof. Dr. Rudi Zagst

Area / Modulnr.: Mathematical Finance / MA4706

Course Structure: Lecture: 2h Exercises: 1h Programming Exercises: 1h

Content: Asset Classes, Mean Variance Analysis, Index Models, Portfolio Selection, Capital Asset Pricing Model (CAPM), Portfolio Risk Analysis, Asset Allocation

Audience: MSc Mathematical Finance and Actuarial Science

Prerequisite: recommended: MA3504 (Convex Analysis)

Literature:

E.J. Elton, M.J. Gruber, S.J. Brown, W.N. Goetzmann (2003): Modern Portfolio Theory and Investment Analysis, John Wiley & Sons, New York
J. Hull (2012): Risk Management and Financial Institutions, John Wiley & Sons, Hoboken
A. Meucci (2005): Risk and Asset Allocation, Springer Finance, Berlin
T. Roncalli (2014): Introduction to Risk Parity and Budgeting, Chapman & Hall, Boca Raton
M. Rubinstein (2006): A History of the Theory of Investments, John Wiley & Sons, Hoboken
H. Uhlir, P. Steiner (2001): Wertpapieranalyse, Physica-Verlag, Heidelberg
Interessante Internet Seite von W. Sharpe:
http://www.stanford.edu/~wfsharpe/mia/mia.htm

Certificate: Exam, 6 CP

Location and Time: TBA

Exercises: TBA