A. Course Description

Credits: 4

Prerequisites: FIN 601 Financial Management

Lab Hours/ Weeks: Corequisites: None

Lecture Hours/ Week :

MnTC Goals: None

This course is to equip students with strong knowledge of the modern theory of portfolio management and its applications. The major topics to be covered are: 1. The institutional environment of investment, the financial products available and how they are traded; 2. Models used in pricing these products: fixed income, equity, and derivative securities; 3. How to design an optimal portfolio of many assets and the trade-off between risk and return.

B. Course Effective Dates: 07/26/2000 - 12/16/2006 12/17/2006 - 05/01/2018 05/02/2018 - Present

C. Outline of Major Content Areas:

See Course Description for major content areas.

D. Learning Outcomes (General)

1. Understand how financial markets function;
2. Value financial assets using finance models;
3. Design an optimal portfolio of financial assets.

E. Learning Outcomes (MN Transfer Curriculum)

This contains no goal areas.

G. Special Information

None