

6.00 credits	30.0 h	Q2
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Teacher(s)	Vrins Frédéric ;
Language :	French
Place of the course	Mons
Prerequisites	None (at the master level) <i>The prerequisite(s) for this Teaching Unit (Unité d'enseignement – UE) for the programmes/courses that offer this Teaching Unit are specified at the end of this sheet.</i>
Main themes	The goal of this course is to teach students the foundations of portfolio construction and performance measurement. Key topics include: - Return and risk measurement (for equity, fixed-income, and derivative portfolios) - Portfolio construction and management techniques - Performance attribution - The principles of private wealth management (Wealth Allocation Framework)
Learning outcomes	At the end of this learning unit, the student is able to : At the end of this course, students will be able to: - calculate the risk and return of financial assets using a calculator and a spreadsheet; - select the most appropriate return and risk computation methods when evaluating the portfolio management strategy followed by investor risk; 1

Programmes containing this learning unit (UE)

Program title