

Name : Investment and Risk Management					
module/course code	Student workload	Credits (ECTS)	Semester	Frequency	Duration
IAB82007	510 (minutes/week)	4.53 ECTS	2	Even	1x per semester
	Types of courses : Independent Study Structured Tasks	Contact hours : 150 minutes/week		Independent study 360 minutes / week	Class size X students 15 students
1	Prerequisites for participation : ---				
2	Learning outcomes : 1. CPMK1. Able to develop and communicate ideas for solving risk management problems in financial investment activities (KU3, KU7, KK3.1) 2. CPMK2. Able to analyze and evaluate empirical research in the field of investment in financial investment activities (PP3). 3. CPMK3. Analyze concepts, improve risk management skills and skills in the context of responsible financial investment in accordance with applicable norms and ethics (KK1.1, S8, S9)				
3	Description : This course leads students to learn the principles and practices of financial capital management for financial decision making. The theory studied is advanced, covering theories relevant to the valuation of investments, portfolio management and risk management strategies. Students are introduced to contemporary financial concepts such as behavioral finance which complement traditional financial theories and strategies. Students are expected to be able to learn and communicate investment and risk management ideas through presentations. In addition, students use case studies to learn the rationale for decision making and investment and risk management strategies.				
4	Subject aims/Content : 1. An overview of the concept of risk, risk management and risk management in investment activities 2. Fundamental elements of investment: background and contemporary issues of investing in real assets and financial assets 3. Investment management principles: theories of portfolio selection, identification of allocation errors, and evaluation of portfolio performance 4. Investment management principles: equilibrium in financial markets, traditional financial theory 5. The concept of risk in investment activities 6. Behavioral, psychological and social aspects of investors 7. Risk management in investment activities 8. Measurement of risk in investment activities: security analysis, valuation and pricing 9. Capital allocation to risky assets				

	<p>10. Optimal risky portfolio of assets</p> <p>11. Case study</p> <p>12. Case study</p> <p>13. Case study</p> <p>14. Case study</p>
5	<p>Teaching methods:</p> <p>Lectures are held face-to-face for (150 minutes) x 14 meetings</p>
6	<p>Assessment methods:</p> <p>20% presentation</p> <p>20% discussion</p> <p>Tasks 10%</p> <p>Mid-Term Exam 25%</p> <p>Final-Term Exam 25%</p>
7	<p>Other information eg bibliographical references :</p> <p>1. Main:</p> <ul style="list-style-type: none"> a. Bodie, Zvi; Kane, Alex; and Marcus, Alan J. 2014. Investments, Tenth Edition, New York: Mc-Graw Hill Education. b. Fabozzi, Frank J. and Drake, Pamela Peterson. 2009. Finance: Capital Markets, Financial Management, and Investment Management, New Jersey: John Wiley & Sons, Inc. c. Peterson, Steven P. 2012. Investment Theory and Risk Management, New Jersey: John Wiley & Sons, Inc. d. Stanley, Peter. 2014. Guide to Investment Strategy, Third Edition, New York: Public Affairs. e. Baker, H. Kent and Filbeck, Greg (Eds). 2015. Investment Risk Management. New York: Oxford University Press. <p>2. Supporter</p> <ul style="list-style-type: none"> a. Open educational resources at https://ocw.mit.edu/index.htm b. https://ocw.mit.edu/courses/sloan-school-of-management/15-997-practice-of-finance-advanced-corporate-risk-managementspring-2009/readings/ c. https://hbr.org/search?search_type=search-all&term=Risk%20management