

AY 2016 Course Summary MSc in Finance Program

Instructor	Hitoshi Takehara
Course Title	Portfolio Management

Overview: Course Description

This course provides an opportunity for students to see how various models and tools which they have learned could be used in equity portfolio management. To do so, we will read and discuss key scholarly papers in the field of asset pricing. Students are also required to conduct an empirical research based on the models and techniques.

Objective of this course

Students completing the course will be familiar with core concept of asset pricing theory and equity valuation models. Students are exposed to be a better presenter as they will be assigned to prepare presentations of the papers on the course reading list.