FIN 6364 - Portfolio Analysis and Management

FIN 6364 Portfolio Analysis and Management (3 semester credit hours) This course builds on the basic ideas underlying portfolio optimization covered in FIN 6301 and FIN 6310. It emphasizes the application of modern portfolio theory using quantitative methods. At the completion of this course, students will be able to analyze market data using the latest investment management tools, to formulate theoretical models, and to implement appropriate investment strategies. Prerequisite: FIN 6310. (3-0) T