

# **Amrita University MBA program**

Term IV, MBA 2016-18

## **FI509E INVESTMENT ANALYSIS AND PORFOLIO MANAGEMENT**

### **Course Outline**

The course on Investments is essentially to understand about financial markets and instruments, investment strategies. Apply standard models of financial economics to problems of portfolio optimization, diversification, immunization, and risk management.

The course would basically focus on two types of financial assets namely stocks and bonds.

### **Objectives:**

The main objectives of the course are

- To study the risk–return framework of investment related to various securities.
- To understand the approaches for security selection via Fundamental, Technical and Efficient market Theory.
- To use the Markowitz Mean Variance Model and Sharpe’s Single Index model in the construction of portfolio.
- To develop investment strategies for an investor, construct portfolios and evaluate their performance.

### **Skills**

The course aims at developing the following skills

- Obtain and interpret investment information from various sources.
- Understand the process of developing investment strategies for individuals.
- Determine if a portfolio is consistent with an investor's financial objectives.
- Evaluate the performance of a portfolio.

### **Text**

Donald E. Fischer and Ronald J.Jordan, Security Analysis and Portfolio Management, 6<sup>th</sup> Edition, by Prentice-Hall, 2004.

Other supplementary materials would be provided during the course.

### Schedule (Tentative)

Sl no	Topics	Sessions
1	Introduction to Investment	1
2	Financial Markets, System and Intermediaries - An Overview	1
3	Risk & Return	2
4	Fundamental Analysis	3
5	Efficient Market Analysis	1
6	Capital Market Theory	1
7	Bond Analysis	2
8	Technical Analysis	3
9	Portfolio Analysis	4
10	Portfolio Selection	3
11	Portfolio Performance Management	2

### Evaluation

- Mid-Term Exam -- 20%
- Project -- 25%
- Assignment & Class participation -- 25%
- End Term Exam -- 30%
- NCFM Module -- Optional