MT-626 Investment Analysis & Portfolio Management

The investment background, development in investment theories, valuation principles and practices. Consumption – Based Model Contingent Claim Markets Mean – Variance Frontier and Beta Representations and Implications Competitive Analysis and management of bonds, stocks and derivative securities, Securities markets and indicators.

Asset Pricing Models with

Anomalies. Portfolio Construction: Fama – Macbeth Procedure, Derivative markets and securities, option pricing, Black-Scholes Model, Valuation principles and practices Industry analysis, company analysis, technical analysis and derivative security analysis

Equity Premium Puzzle and Consumption Based Models.

Text book(s)

1. Investment Analysis and Portfolio Management by F K Reilly and K C Brown (Latest Edition)
2. Asset Pricing by John H. Cochrane (Revised Edition)