Asset valuation and selection

Academic Year: (2021 / 2022) **Review date: 25-11-2021**

Department assigned to the subject: Business Administration Department

Coordinating teacher: PEÑA SANCHEZ DE RIVERA, JUAN IGNACIO

Type: Electives ECTS Credits : 6.0

Year : 4 Semester :

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Mathematics (Linear Algebra and Calculus), Statistics, Econometrics I and II, Microeconomics III, Financial Economics, Corporate Finance, Financial Systems

OBJECTIVES

The design and management of Long-run and short-run investment strategies (green and conventional)

DESCRIPTION OF CONTENTS: PROGRAMME

PROGRAM:

Chapter 1. Introduction

What is this course about?
Grading
Data and Software
Project
Asset standardized description

Chapter 2. Asset Classes, Investments Instruments, and Portfolio Performance

Asset Classes
Investment Instruments
CFD
Investment funds
ETF
Assessing Portfolio Performance

Chapter 3. Sustainable Finance

Why is sustainability important?
Traditional and sustainable finance
ESG factors
ESG Investment Strategies
Green Financial products

Chapter 4. The Elements of the Investment Strategy

Passive Investment
Active Investment
Asset Allocation
Security Selection
Market Timing

Chapter 5. Personal portfolio choice

Preliminaries
Life expectancy
Instruments
Insurance
Asset allocation
Investment funds
REITs

LEARNING ACTIVITIES AND METHODOLOGY

Methodology:

(1) Theory.
(2) Cases
(3) Computer simulations.
(4) Exercises
(5) Class discussion.

ASSESSMENT SYSTEM

Grading:
Cases and exercises by groups: 40%.
Individual project 60%

% end-of-term-examination:	0
% of continuous assessment (assigments, laboratory, practicals…):	100