Module title: Portfolio Selection and Capital Market Theory
Abbreviation: 12-M-B1a-102-m01

Module coordinator: holder of the Chair of Business Management, Banking and Finance
Module offered by: Faculty of Business Management and Economics

ECTS: 5
Method of grading: numerical grade

Duration: 1 semester
Module level: graduate
Other prerequisites: --

Contents:
Content:
This course deals with the fundamentals of individual investment decisions (portfolio selection), the capital market equilibrium and the resulting CAPM.

Outline of syllabus:
1. Fundamentals of decision theory
2. Portfolio selection
3. CAPM
4. Information efficiency and event analysis

Intended learning outcomes:
After completing the course "Portfolio Selection and Capital Market Theory", the students will be able
(i) to explain the optimal capital market position of an investor given the different investment opportunities and its individual utility function in theory and calculate it;
(ii) to understand the central propositions made by the CAPM and use the CAPM for valuating assets and firms.

Courses:
V + Ü (no information on SWS (weekly contact hours) and course language available)

Method of assessment:
written examination (approx. 60 minutes)

Allocation of places:
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Additional information:
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Referred to in LPO I:
(examination regulations for teaching-degree programmes)
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Module appears in:
Master's degree (1 major) Business Management (2010)
Master's degree (1 major) Economics (2010)