

Module title		Abbreviation
Portfolio Selection and Capital Market Theory		12-M-B1a-111-m01
Module coordinator		Module offered by
holder of the Chair of Business Management, Banking and Finance		Faculty of Business Management and Economics
ECTS	Method of grading	Only after succ. compl. of module(s)
5	numerical grade	--
Duration	Module level	Other prerequisites
1 semester	graduate	--
Contents		
<p>Content: This course deals with the fundamentals of individual investment decisions (portfolio selection), the capital market equilibrium and the resulting CAPM.</p> <p>Outline of syllabus: 1. Fundamentals of decision theory 2. Portfolio selection 3. CAPM 4. Information efficiency and event analysis</p>		
Intended learning outcomes		
<p>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.</p>		
Courses (type, number of weekly contact hours, language – if other than German)		
V + Ü (no information on SWS (weekly contact hours) and course language available)		
Method of assessment (type, scope, language – if other than German, examination offered – if not every semester, information on whether module is creditable for bonus)		
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		
<p>Master's degree (1 major) Economathematics (2011) Master's degree (1 major) Business Information Systems (2011) Master's degree (1 major) Business Management (2011) Master's degree (1 major) Economics (2011) Master's degree (1 major) China Business and Economics (2014) Master's degree (1 major) China Business and Economics (2012) Master's degree (1 major) Chinese and Economics (2014) Master's degree (1 major) Chinese and Economics (2012)</p>		