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

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 (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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Workload

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Teaching cycle

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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) 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)