

UNIVERSITY OF KARACHI

PORTFOLIO INVESTMENT MANAGEMENT

BS – VII

Course Title : PORTFOLIO INVESTMENT MANAGEMENT

Course Number : BA (H) – 623

Credit Hours: 03

COURSE OUTLINE

(Pre Requisites: Inferential Statistics, Microeconomic Theory, Business Finance)

1. Foundations of Portfolio Theory: Utility and Choice
2. Investment analysis: Interest rate structure and risk analysis
3. Financial market structure and institutional investment
4. Stock market operation and mechanism
5. Selection of stock and mutual funds
6. Investment Companies
7. Assets Management and Venture Capital
8. The Efficient Market Hypothesis
9. Capital Assets Pricing Model (CAPM): Assumptions and Derivations
10. Capital Assets Pricing Model (CAPM): Empirical Analysis
11. Capital Assets Pricing Model (CAPM): Non Standard Forms
12. Arbitrage Price Theory
13. Contemporary issues in Equities Portfolios: I
14. Contemporary issues in Equities Portfolios: II

RECOMMENDED BOOKS

Core

- "Portfolio Management and Investment Analysis" by Elton and Gruber
- "Security Analysis and Portfolio Management" by Chen F. Lee; J.E. Finnert and D.M. Wort

Supplementary

- Zeljko Sevic, "Accounting and Finance in Transition (Volume: I): London: Greenwich University Press, 2004