

FIN 6930 Asset Allocation and Investment Strategy

Course Description: This course will provide an introduction to portfolio management and asset allocation as practiced by fund managers. Course content will include a review of the analytical tools and models typically used in asset allocation, but will also provide an appraisal of the successes and failures of asset allocation strategies. While there will be some treatment of stock selection, the main focus will be on investment strategies involving allocation across broad asset classes.

The course will cover different material than FIN 6595 Investment Analytics and FIN 6930 Asset Allocation.

Prerequisites: This course requires that students either be Master of Science in Finance students *or* have successfully completed FIN 5437 and FIN 5439.