<div class="printBefore">
<h1 class="pageTitle">FIN30240 Applied Portfolio & Risk Mangt</h1>
<h2>Academic Year 2019/2020</h2>

This is a one-trimester course examining portfolio management and financial risk management related topics. It is assumed that students have an understanding of asset pricing and portfolio theory, allowing this course to concentrate on the financial risk management process (incl. drawdown, lower partial moments, VaR) and modern investment management processes (incl. asset allocation, ETFs, FBI, scientific active equity, smart beta etc.). A core component of the course is adopting statistical software with a view to implementing sophisticated financial risk management and portfolio design practices. Every effort will be made to treat the two key themes of the course, namely portfolio management and risk modelling, in an integrated manner, while simultaneously discussing advances in the global asset management industry (e.g. Big Data, Data Science, Deep Data, LEIs).
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<div style="text-align:center;"><p>Curricular information is subject to change</p></div>

What will I learn?

Learning Outcomes:
<p>At the end of this course students should
1) Have a competent understanding of the financial risk management and portfolio management literatures.
2) Be able to implement the key methods in investment management and risk management.
3) Have an in-depth knowledge in an area of their choice.
</p>

How will I learn?

Student Effort Hours:

Student Effort Type	**Hours**
Lectures	24
Tutorial	9
Total	**33**

Am I eligible to take this module?

<div class="subHeadCB">Requirements, Exclusions and Recommendations</div>

<p>Not applicable to this module.</p>

<div class="subHeadCB">Module Requisites and Incompatibles</div>

Not applicable to this module.

How will I be assessed?

Assessment Strategy

Description	Timing	Open Book Exam	Component Scale	Must Pass Component	% of Final Grade
Essay: Assessment of Portfolio Management Performance & Risk Management	Throughout the Trimester	n/a	Graded	No	50
Examination: Final Exam	2 hour End of Trimester Exam	Not specified	Graded	No	50

<div class="row">
<div class="col-sm-6">Carry forward of passed components
Not yet recorded</div>
</div>

Not yet recorded

Assessment feedback

Not yet recorded

Reading List

Associated Staff

Name	Role
Miss Yumeng Gao	Tutor
Dr Yanan Lin	Tutor
Fabiola Schneider	Tutor

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<h1 class="printOnly"><img src="https://www.ucd.ie/t4cms/ucdcollegesandschools_logo.png"> UCD Course Search
Applied Portfolio & Risk Mangt (FIN30240) </h1><h3 class="printOnly">Academic Year 2019/2020</h3><p class="printOnly">The information contained in this document is, to the best of our knowledge, true and accurate at the time of publication, and is solely for informational purposes. University College Dublin accepts no liability for any loss or damage howsoever arising as a result of use or reliance on this information.</p>
<h4 class="noPrint">Applied Portfolio & Risk Mangt (FIN30240)</h4>
<dl>
<dt>Subject:</dt>
<dd>Finance</dd>
<dt>College:</dt>
<dd>Business</dd>
<dt>School:</dt>
<dd>Business</dd>
<dt>Level:</dt>
<dd>3 (Degree)</dd>
<dt>Credits:</dt>
<dd>5.0</dd>

<dt>Trimester:</dt>
<dd>Spring</dd>
<dt>Module Coordinator:</dt>
<dd>Professor Andreas Hoepner</dd>
<dt>Mode of Delivery:</dt>
<dd>Not yet recorded</dd>
<dt>Internship Module:</dt><dd>No</dd>

<dt>How will I be graded?</dt>
<dd>Letter grades </dd>

</dl>
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(Google Chrome is recommended when printing this page)</div>

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