

Portfolio Management

Module Information

2022.01, Approved

Summary Information

Module Code	7005FIMMSC
Formal Module Title	Portfolio Management
Owning School	Business and Management
Career	Postgraduate Taught
Credits	20
Academic level	FHEQ Level 7
Grading Schema	50

Teaching Responsibility

LJMU Schools involved in Delivery
Business and Management

Learning Methods

Learning Method Type	Hours
Seminar	6
Workshop	30

Module Offering(s)

Display Name	Location	Start Month	Duration Number Duration Unit
JAN-MTP	MTP	January	12 Weeks

Aims and Outcomes

Aims	To develop students' understanding of the theory, practice and empirical research in portfolio management and asset allocation at an advanced level.
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After completing the module the student should be able to:

Learning Outcomes

Code	Number	Description
MLO1	1	Critically analyse the investment objectives of various types of individual and institutional investors.
MLO2	2	Use highly specialised and advanced technical, professional and academic skills in portfolio management scenarios according to investors’ needs as well as market practicalities.
MLO3	3	Critically explore and appreciate the complexity and contradictions of the current academic literature and its implications for professional practice.
MLO4	4	Assess portfolio management performance by critically applying the main performance measurement statistics.

Module Content

Outline Syllabus	Investment Policy Statement Wealth Management and Investment Calculations Individual and Institutional Investors Portfolio Manager Market Practicalities Expected Return and Risk Portfolio Composition and Asset Allocation Efficient Market Hypothesis Passive Investments Active Investments Asset Allocation Portfolio Performance Measurement Fixed Income Securities Derivatives and Risk Management Alternative Investments and Risk Management Property Investment and Risk Management
Module Overview	This module is concerned with portfolio management. It covers two differing aspects: investor demands and market analysis and aims to develop your understanding of theory, practice and empirical research in portfolio management and asset allocation at an advanced level.
Additional Information	This module is concerned with the topic of portfolio management. It covers the study from the aspect of investors' demands as well as from the aspect of market analysis. By exploring and appreciating the complexity and diversity of the theories in current literature and its implications for professional practice, it is expected that the students can apply highly specialised and advanced technical, professional and academic skills in asset allocation and management of portfolios. Key skills to expected also include the ability to work independently in this area and to solve practical problems.

Assessments

Assignment Category	Assessment Name	Weight	Exam/Test Length (hours)	Module Learning Outcome Mapping
Artefacts	Individual Essay	40	0	MLO3, MLO4
Centralised Exam	Unseen, Closed Book Exam	60	3	MLO1, MLO2, MLO4

Module Contacts

Module Leader

Contact Name	Applies to all offerings	Offerings
Fan Zhang	Yes	N/A

Partner Module Team

Contact Name	Applies to all offerings	Offerings
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