

FNCE90007 Advanced Investments

Credit Points:	12.5						
Level:	9 (Graduate/Postgraduate)						
Dates & Locations:	2015, Parkville This subject commences in the following study period/s: Semester 1, Parkville - Taught on campus.						
Time Commitment:	Contact Hours: 3 hours of classes per week plus 3 hours of seminars during the semester Total Time Commitment: Estimated total time commitment of 120 hours per semester						
Prerequisites:	Entry into the Master of Commerce (Finance)						
Corequisites:	None						
Recommended Background Knowledge:	None						
Non Allowed Subjects:	FNCE40002 Advanced Investments <table border="1" data-bbox="387 824 1485 972"> <thead> <tr> <th>Subject</th> <th>Study Period Commencement:</th> <th>Credit Points:</th> </tr> </thead> <tbody> <tr> <td>FNCE40002 Advanced Investments</td> <td>Semester 1</td> <td>12.50</td> </tr> </tbody> </table>	Subject	Study Period Commencement:	Credit Points:	FNCE40002 Advanced Investments	Semester 1	12.50
Subject	Study Period Commencement:	Credit Points:					
FNCE40002 Advanced Investments	Semester 1	12.50					
Core Participation Requirements:	For the purposes of considering requests for Reasonable Adjustments under the Disability Standards for Education (Cwth 2005), and Students Experiencing Academic Disadvantage Policy, academic requirements for this subject are articulated in the Subject Description, Subject Objectives, Generic Skills and Assessment Requirements for this entry. The University is dedicated to provide support to those with special requirements. Further details on the disability support scheme can be found at the Disability Liaison Unit website: http://www.services.unimelb.edu.au/disability/						
Coordinator:	Dr Joachim Inkmann						
Contact:	Melbourne Business School @ Berkeley Street Level 4, 198 Berkeley Street Telephone: +61 3 8344 1670 Email: mbs-enquiries@unimelb.edu.au (mailto:mbs-enquiries@unimelb.edu.au) Web: http://mbs.unimelb.edu.au/ (http://mbs.unimelb.edu.au/)						
Subject Overview:	This subject examines the principles and techniques of portfolio choice and asset pricing with particular emphasis on the latest research. Topics may include factor pricing models, performance evaluation, event studies, consumption-based asset pricing, dynamic portfolio choice, and behavioural finance.						
Learning Outcomes:	On successful completion of this subject students should be able to: <ul style="list-style-type: none"> # Explain factor pricing models and apply them to practical problems; # Evaluate the performance of investment managers; # Evaluate the impact of corporate events on a firm's value; # Explain the intuition behind consumption-based asset pricing; # Recognise the potential but also the limits of return predictability; and # Create optimal portfolios for private and institutional investors. 						

Assessment:	A 3-hour end-of-semester examination (70%), and two assignments of not more than 1500 words (15%) each, with the first assignment due by the end of week 5 of semester, and the second assignment due by the end of week 10 of semester.
Prescribed Texts:	You will be advised of prescribed texts by your lecturer.
Breadth Options:	This subject is not available as a breadth subject.
Fees Information:	Subject EFTSL, Level, Discipline & Census Date, http://enrolment.unimelb.edu.au/fees
Generic Skills:	<p>On successful completion of this subject, students should have improved the following generic skills:</p> <ul style="list-style-type: none"> # Oral communication # Written communication # Collaborative learning # Problem solving # Team work # Statistical reasoning # Application of theory to practice # Interpretation and analysis # Critical thinking # Synthesis of data and other information # Evaluation of data and other information # Using computer software # Accessing data and other information from a range of sources.
Notes:	Students may not gain credit for both FNCE90007 Advanced Investments and FNCE40002 Advanced Investments.
Related Course(s):	<p>Doctor of Philosophy - Business and Economics</p> <p>Master of Commerce (Finance)</p>