Modern portfolio theory 712 (WTW 712)

Qualification	Postgraduate
Faculty	Faculty of Natural and Agricultural Sciences
Module credits	15.00
Programmes	BScHons Financial Engineering
Prerequisites	Enrolment for WTW 732 required.
Contact time	1 lecture per week
Language of tuition	Module is presented in English
Academic organisation	Mathematics and Applied Maths
Period of presentation	Year

Module content

An introduction to Markowitz portfolio theory and the capital asset pricing model. Analysis of the deficiencies in these methods. Sensitivity based risk management. Standard methods for Value-at-Risk calculations. RiskMetrics, delta-normal methods, Monte Carlo simulations, back and stress testing.