

Description of Course Unit

Course unit title	Investment and Portfolio Management
Course unit code	VS 191704
Type of course unit (compulsory, optional)	Compulsory
Level of course unit (according to EQF: first cycle Bachelor, second cycle Master)	First Cycle Bachelor
Year of study when the course unit is delivered (if applicable)	
Semester/trimester when the course unit is delivered	7 th
Number of ECTS credits allocated	3.2
Name of lecturer(s)	Wahyu Wibowo and Fausania Hibatullah
Learning outcomes of the course unit	<p>Students are able to:</p> <ul style="list-style-type: none"> - explain the objectives and basic concepts of investment management and portfolio management. - explain investment instruments (stocks, bonds, and mutual funds). - explain the concept of capital market efficiency. - analyze the fundamental valuation of stocks and bonds. - analyze the technical valuation of stocks and bonds. - analyze the valuation of derivative products. - analyze and determine an optimal portfolio using the Capital Asset Pricing Model (CAPM). - analyze and determine an optimal portfolio using the Arbitrage Pricing Theory (APT). - analyze and determine an optimal portfolio using the Markowitz Model.
Mode of delivery (face-to-face, distance learning)	Face-to-face
Prerequisites and co-requisites (if applicable)	The student has taken the "Financial Management" course with a minimum grade of D.
Course content	<ol style="list-style-type: none"> 1. Introduction to Investment Management. 2. Portfolio Management. 3. Investment Instruments. 4. Capital Market Efficiency. 5. Fundamental Analysis of Stock and Bond Valuation. 6. Technical Analysis of Stock and Bond Valuation. 7. Valuation of Derivative Products. 8. CAPM (Capital Asset Pricing Model). 9. APT (Arbitrage Pricing Theory). 10. Markowitz Model.
Recommended or required reading and other learning resources/tools	<ol style="list-style-type: none"> 1. Chandra, Prasanna, 2012, Investment Analysis and Portfolio Management, 4th Edition, New Delhi: Tata McGraw Hill Education Private Limited. 2. Fabozzi, Frank, J. and Markowitz, Harry, M., 2011, The Theory and Practice of Investment Management: Asset Allocation, Valuation, Portfolio Construction, and Strategies, New Jersey: John Wiley & Sons.

Planned learning activities and teaching methods	Problem-Based Learning, Project-Based Learning and Blended Learning
Language of instruction	Indonesian Language and English
Assessment methods and criteria	Assignment, Project, Quiz, Midterm Exam and Final Exam

