FINC3017 Syllabus and Lecture Schedule
Lecture 1 — Math and Stats Tools
Lecture 2 — Financial Assets and Decisions Under Uncertainty
Lecture 3 — Mean-Variance Portfolio Theory
Lecture 4 — CAPM
Lecture 5 — APT
Lecture 6 — Factor Models
Lecture 7 — Active Management Introduction
Lecture 8 — The Black-Litterman Model
Lecture 9 — Anomalies and Smart Beta Strategies
Lecture 10 — Performance Evaluation
Lecture 11 — Rebalancing, Frictions and VaR
Lecture 12 — ESG Investing
Lecture 13 — Volatility as an Asset Class