**Investments and Portfolio Management Lecture Schedule**

**Lecture 1 - Maths & Stats Tools**

**Lecture 2 - Financial Assets & Decision under Uncertainty**

**Lecture 3 - Mean-Variance Portfolio Theory**

**Lecture 4 - CAPM**

**Lecture 5 - APT**

**Lecture 6 - Factor Models**

**Lecture 7 - An introduction to active management**

**Lecture 8 - The Black-Litterman Model**

**Lecture 9 - Anomalies & Smart Beta Strategies**

**Lecture 10 - Performance Evaluation**

**Lecture 11 - Rebalancing, Frictions & VaR**

**Lecture 12 - ESG Investing**

**Lecture 13 - Volatility as an Asset Class**