

## Investment analysis and risk management

Course Workload		Assessment form (examination/ graded test/ ungraded test)
ECTS	Hours	
3	108	Exam

The course "Investment Analysis and Risk Management" is designed to provide students with a deep understanding of the techniques and strategies used to evaluate investment opportunities and manage financial risks. This course covers essential topics such as asset valuation, portfolio management, and risk assessment methodologies. Students will learn how to analyze investment options, assess market conditions, and apply risk management tools to protect and enhance portfolio value. Through case studies and practical exercises, participants will develop the skills needed to make informed investment decisions and implement effective risk management strategies. This course is ideal for finance professionals, aspiring investors, and anyone interested in mastering the complexities of investment analysis and risk management in today's volatile financial markets.

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### **Course structure:**

#### 1. Introduction to Investment Analysis

- 1.1. Overview of investment analysis
- 1.2. Financial markets and instruments
- 1.3. Time value of money

#### 2. Asset Valuation

- 2.1. Price/earnings (P/E) ratio and other valuation metrics
- 2.2. Valuation of equity and fixed-income securities
- 2.3. Discounted cash flow (DCF) analysis

#### 3. Portfolio Management

- 3.1. Modern Portfolio Theory (MPT)
- 3.2. Asset allocation and diversification
- 3.3. Portfolio optimization and performance evaluation

#### 4. Risk Assessment and Management

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- 4.1. Types of financial risks (market, credit, liquidity, operational)
- 4.2. Risk measurement techniques (Value at Risk (VaR), stress testing)
- 4.3. Hedging strategies using derivatives (options, futures, swaps)

## 5. Advanced Investment Strategies

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- 5.1. Behavioral finance and market anomalies
- 5.2. Alternative investments (real estate, private equity, hedge funds)
- 5.3. Sustainable and ethical investing

## 6. Case Studies and Practical Applications

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- 6.1. Real-world investment analysis
- 6.2. Application of risk management tools in different market scenarios
- 6.3. Group projects and presentations