

IB357-15 Investment Management

20/21

Department

Warwick Business School

Level

Undergraduate Level 3

Module leader

Constantinos Antoniou

Credit value

15

Module duration

10 weeks

Assessment

Multiple

Study location

University of Warwick main campus, Coventry

Description

Introductory description

This module complements the third-year electives IB359 Derivatives and Financial Risk Management and IB394 International Financial Management.

The module aims:

To deepen your understanding of the design of investment strategies and the management of portfolios of financial assets

To enhance your ability to develop your own investment strategies and to critique the ideas of others

To familiarize you with current trends and practices in asset management, and help prepare you to manage assets in practice.

[Module web page](#)

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Outline syllabus

This is an indicative module outline only to give an indication of the sort of topics that may be covered. Actual sessions held may differ.

Financial instruments

Primary and secondary markets

Market mechanisms and microstructure

Market efficiency

Security analysis

Use of derivatives for risk management

Portfolio management, diversification and asset allocation

Learning outcomes

By the end of the module, students should be able to:

- Demonstrate a good basic understanding and appreciation of the current issues across a broad range of financial subjects which include financial markets and the investment management process.
- Apply the latest thinking and techniques in finance.

Indicative reading list

Z Bodie, A Kane and AJ Marcus, Investments, (10th edition), McGraw Hill/Irwin. S Lofthouse, Readings in Investments, Wiley.

Chincarini, Ludwig, and Daehwan Kim, 2006. Quantitative Equity Portfolio Management, McGraw-Hill

Subject specific skills

Construct optimal equity portfolios, manage interest rate risk using modern tools in bond markets, and hedge risk using derivatives. Additionally, learn to read and use academic research papers in the real world.

Transferable skills

Problem solving using mathematics, interpreting numbers from published research and extracting value from publicly available information

Study

Study time

Type	Required
Lectures	10 sessions of 2 hours (13%)
Seminars	9 sessions of 1 hour (6%)
Private study	47 hours (31%)
Assessment	74 hours (49%)
Total	150 hours

Private study description

No private study requirements defined for this module.

Costs

No further costs have been identified for this module.

Assessment

You do not need to pass all assessment components to pass the module.

Assessment group D5

	Weighting	Study time
Participation	10%	9 hours
Participation in activities on a weekly basis via my.wbs		
Online Examination	90%	65 hours
Exam		
~Platforms - AEP		

- Graph paper

Assessment group R

Weighting**Study time**

Online Examination - Resit
Exam

100%

~Platforms - AEP

Feedback on assessment

Feedback via My.WBS

[Past exam papers for IB357](#)

Availability**Pre-requisites**

To take this module, you must have passed:

- All of
 - [IB253-15 Principles of Finance 1](#)

Courses

This module is Optional for:

- UIBA-MN34 Law and Business Four Year (Qualifying Degree)
 - Year 3 of MN34 Law and Business Studies Four Year (Qualifying Degree)
 - Year 4 of MN34 Law and Business Studies Four Year (Qualifying Degree)
- UECA-3 Undergraduate Economics 3 Year Variants
 - Year 3 of L100 Economics
 - Year 3 of L100 Economics
 - Year 3 of L100 Economics
 - Year 3 of L116 Economics and Industrial Organization
 - Year 3 of L116 Economics and Industrial Organization
- UECA-4 Undergraduate Economics 4 Year Variants
 - Year 4 of L103 Economics with Study Abroad
 - Year 4 of LM1H Economics, Politics & International Studies with Study Abroad
 - Year 4 of LM1H Economics, Politics & International Studies with Study Abroad
 - Year 4 of L114 Industrial Economics with Study in Europe
- UECA-LM1D Undergraduate Economics, Politics and International Studies
 - Year 3 of LM1D Economics, Politics and International Studies
 - Year 3 of LM1D Economics, Politics and International Studies
- Year 3 of UIBA-MN31 Undergraduate Law and Business Studies
- UIBA-MN32 Undergraduate Law and Business Studies

- Year 3 of MN32 Law and Business Studies (Four-Year)
- Year 4 of MN32 Law and Business Studies (Four-Year)
- Year 5 of UIBA-MN37 Undergraduate Law and Business Studies (Qualifying Degree) with Intercalated Year
- UIBA-MN35 Undergraduate Law and Business Studies with Intercalated Year (3+1)
 - Year 3 of MN35 Law and Business Studies with Intercalated Year (3+1)
 - Year 4 of MN35 Law and Business Studies with Intercalated Year (3+1)
- Year 5 of UIBA-MN36 Undergraduate Law and Business Studies with Intercalated Year (4+1)
- USTA-G300 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics
 - Year 3 of G300 Mathematics, Operational Research, Statistics and Economics
 - Year 4 of G300 Mathematics, Operational Research, Statistics and Economics
- Year 3 of UMAA-GL11 Undergraduate Mathematics and Economics
- Year 4 of UECA-GL12 Undergraduate Mathematics and Economics (with Intercalated Year)

This module is Unusual option for:

- UPHA-V7ML Undergraduate Philosophy, Politics and Economics
 - Year 3 of V7ML Philosophy, Politics and Economics (Tripartite)
 - Year 3 of V7ML Philosophy, Politics and Economics (Tripartite)
 - Year 3 of V7ML Philosophy, Politics and Economics (Tripartite)

This module is Option list A for:

- Year 4 of USTA-G300 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics
- Year 5 of USTA-G301 Undergraduate Master of Mathematics, Operational Research, Statistics and Economics (with Intercalated)

This module is Option list G for:

- UPHA-V7ML Undergraduate Philosophy, Politics and Economics
 - Year 2 of V7ML Philosophy, Politics and Economics (Tripartite)
 - Year 2 of V7ML Philosophy, Politics and Economics (Tripartite)
 - Year 2 of V7ML Philosophy, Politics and Economics (Tripartite)