

Course Title: **Investment Analysis**

Course Code: **FINA863**

Descriptor Start Date: **01/01/2024**

POINTS: **15.00**

LEVEL: **8**

PREREQUISITE/S: **None**

COREQUISITE/S: **None**

RESTRICTION/S: **None**

LEARNING HOURS

Hours may include lectures, tutorials, online forums, laboratories. Refer to your timetable and course information in Canvas for detailed information.

Total learning hours: 150

PRESCRIPTOR

A study of theoretical models and applied apparatus for investment and portfolio analysis. The concept of equilibrium in financial markets and implications for asset pricing and portfolio analysis are examined. The focus is on portfolio theory and optimal portfolio construction; asset pricing theory and models; efficient market hypothesis, analysis of fixed income securities; equity analysis: and portfolio performance evaluation.

LEARNING OUTCOMES

1. Review and discuss the principles of portfolio management.
2. Reflect on and discuss the relationship between risk and return, and identify and quantify investment risks.
3. Examine and evaluate specific financial markets and financial instruments.
4. Discuss valuation and investment in equities and fixed income securities, and devise investment strategies.
5. Analyse and apply various asset pricing models.
6. Evaluate performance of different investment types.

Disclaimer: Course descriptors may be amended between teaching periods/semesters

CONTENT

Financial Markets & Instruments;
Risk & Return;
Portfolio theory;
The efficient markets hypothesis, psychological biases, and anomalies;
Arbitrage pricing theory and multifactor models of risk and return;
Equity and bond valuation;
The term structure of interest rates;
Portfolio management and performance evaluation.

LEARNING & TEACHING STRATEGIES

An appropriate range of strategies that may include lectures, workshops & online learning.

ASSESSMENT PLAN

Assessment Event	Weighting %	Learning Outcomes
Report (Individual)	25.00	1,2,3
Project Report (Group)	25.00	2,4,5
Exam (individual)	50.00	1,2,3,4,5,6

Grade Map	MAP1
	A+ A A- Pass with Distinction
	B+ B B- Pass with Merit
	C+ C C- Pass
	D Fail

Overall requirement/s to pass the course:

This assessment structure may vary for particular MAF student cohorts. Please refer to your course Canvas page for further assessment details.

LEARNING RESOURCES

Details of all learning resources (including journals, databases, websites etc) are available on Canvas. Required Text(s): If there is a required text, details are available by searching the University Bookshop's website: www.ubs.co.nz

For further information, contact: Te Ara Pakihi, Te Ohanga Me Te Ture - Faculty of Business, Economics and Law

Principal Programme: AK1055, Master of Applied Finance

Related Programme/s: AK1056 PgDipAF

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