

## Liverpool John Moores University

Title: ADVANCED PORTFOLIO MANAGEMENT  
Status: Definitive  
Code: **7534AE** (107311)  
Version Start Date: 01-08-2011

Owning School/Faculty: Liverpool Business School  
Teaching School/Faculty: Isle of Man International Business School

Team	Leader
Alex Watt	Y

**Academic Level:** FHEQ7  
**Credit Value:** 15.00  
**Total Delivered Hours:** 32.00  
**Total Learning Hours:** 150  
**Private Study:** 118

### Delivery Options

Course typically offered: Runs Twice - S1 & S2

Component	Contact Hours
Lecture	20.000
Tutorial	10.000

**Grading Basis:** 40 %

### Assessment Details

Category	Short Description	Description	Weighting (%)	Exam Duration
Exam	AS1	Examination	100.0	2.00

### Aims

*To enable students to confidently make investment decisions and manage individual and institutional investment portfolios.*

### Learning Outcomes

After completing the module the student should be able to:

- 1 Determine and justify different approaches to asset allocation

- 2 Describe the process of equity research and security selection
- 3 Devise different techniques for financial and economic forecasting
- 4 Establish and evaluate investment portfolios of different asset classes
- 5 Formulate, construct, and evaluate hedging strategies for portfolios of different asset classes
- 6 Discuss the need for continuous monitoring and devise appropriate portfolio rebalancing strategies
- 7 Evaluate the performance of portfolios using appropriate measures

## Learning Outcomes of Assessments

The assessment item list is assessed via the learning outcomes listed:

EXAM	1	2	3	4	5	6	7
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## Outline Syllabus

*Managing Portfolios*  
*Asset Allocation*  
*Fixed-income Portfolios*  
*Equity Portfolios*  
*Alternative Investments*  
*Portfolio Performance Evaluation*  
*Technical and Fundamental Analysis*  
*Behavioural Finance*

## Learning Activities

Lectures and applied tutorials, including IT workshops and case studies.

## References

<b>Course Material</b>	Book
<b>Author</b>	Cuthbertson, K and Nitzsche, D
<b>Publishing Year</b>	2008
<b>Title</b>	Investments
<b>Subtitle</b>	
<b>Edition</b>	
<b>Publisher</b>	2nd edition, Wiley
<b>ISBN</b>	

<b>Course Material</b>	Book
<b>Author</b>	Dunis, C, Laws, J and Naim, P
<b>Publishing Year</b>	2003
<b>Title</b>	Applied Quantitative Methods for Trading and Investment
<b>Subtitle</b>	

<b>Edition</b>	
<b>Publisher</b>	Wiley
<b>ISBN</b>	

<b>Course Material</b>	Book
<b>Author</b>	Elton, E, Gruber, M, Brown, S and Goetzmann, W
<b>Publishing Year</b>	2007
<b>Title</b>	Modern Portfolio Theory and Investment Analysis
<b>Subtitle</b>	
<b>Edition</b>	
<b>Publisher</b>	7th edition, Wiley
<b>ISBN</b>	

<b>Course Material</b>	Book
<b>Author</b>	Fabozzi, F and Markowitz, H
<b>Publishing Year</b>	2002
<b>Title</b>	The Theory and Practice of Investment Management
<b>Subtitle</b>	
<b>Edition</b>	
<b>Publisher</b>	Wiley
<b>ISBN</b>	

<b>Course Material</b>	Book
<b>Author</b>	Jones, C
<b>Publishing Year</b>	2007
<b>Title</b>	Investments
<b>Subtitle</b>	
<b>Edition</b>	
<b>Publisher</b>	10th edition, Wiley
<b>ISBN</b>	

<b>Course Material</b>	Book
<b>Author</b>	Maginn, J L, Tuttle, D L, McLeavey, D W and Pinto, J E
<b>Publishing Year</b>	2007
<b>Title</b>	Managing Investment Portfolios: A Dynamic Process
<b>Subtitle</b>	
<b>Edition</b>	
<b>Publisher</b>	3rd edition, Wiley
<b>ISBN</b>	

## Notes

Building on the prior module Theory of Finance and relating to Risk Management, this module enables students to confidently make investment decisions and manage individual and institutional investment portfolios.

A series of classes will be delivered by or together with suitable industry experts,

making the module a true hands-on experience.  
There is huge room for formative feedback during tutorial sessions, whilst the examination will be the terminal summative feedback.

Investments synonyms, Investments pronunciation, Investments translation, English dictionary definition of Investments. n. 1. The act of investing. 2. An amount invested. 3. Property or another possession acquired for future financial return or benefit. 4. A commitment, as of...  
Investments - definition of Investments by The Free Dictionary. <https://www.thefreedictionary.com/Investments>. Printer Friendly. Dictionary, Encyclopedia and Thesaurus - The Free Dictionary 12,633,746,212 visitors served. Risk Disclosure: Trading in financial instruments and/or cryptocurrencies involves high risks including the risk of losing some, or all, of your investment amount, and may not be suitable for all investors. Prices of cryptocurrencies are extremely volatile and may be affected by external factors such as financial, regulatory or political events. Trading on margin increases the financial risks. Investment is engaging money today to maximise it in the future. An investor can be any individual, firm or organisation who has the potential of engaging one's capital for a long-term period (usually more than a year) with the aim of earning profit or wealth in future.  
Investment. August 27, 2018 by Prachi M Leave a Comment. Definition: Money spent on acquiring a commodity which has the potential of making future income or wealth is known as investment. IPA(key): /ɪnˈvɛstmənt/, /ɪnˈvɛsmənt/. investment (countable and uncountable, plural investments). The act of investing, or state of being invested. Giving your children a good education is a wise long-term investment. (finance) A placement of capital in expectation of deriving income or profit from its use or appreciation. Antonym: divestment. 1850, Nathaniel Hawthorne, *The Scarlet Letter*, a Romance, Boston, Mass.: Ticknor, Reed, and Fields, OCLC 223202227: An investment in ink, paper, and steel pens. investment means sacrificing or committing some money today in anticipation of a financial return later. An element of speculation and gambling involved in all investment decisions.  
Concept of Investment. Man, it is said, lives on hope. But, hope is only a necessary condition for life, but not sufficient.