

Module Handbook

TUK MODHB Homepage

Course WIW-FUB-KAM-K-7

Investment Management (2V+1U, 4.5 LP)

Course Type

SWS	Type	Course Form	CP (Effort)	Presence-Time / Self-Study	
-	K	Lecture with exercise classes (V/U)	4.5 CP		
2	V	Lecture		30 h	60 h
1	U	Case studies		15 h	30 h
(2V+1U)			4.5 CP	45 h	90 h

Basedata

SWS	2V+1U
CP, Effort	4.5 CP = 135 h
Position of the semester	1 Sem. in SuSe
Level	[7] Master (Advanced)
Language	[DE] German
Lecturers	Hölscher, Reinhold, Prof. Dr. (PROF DEPT: WIW)
Area of study	[WIW-FUB] Financial Services and Financial Management
Additional informations	Informations about the course
Lifecycle-State	[NORM] Active

Contents

In this module, instruments of the capital market and derivatives are to be discussed and valued. Specific investment

decisions based on traditional methods of security analysis or capital market theory are to be analyzed as well.

Structure:

Introduction: The Organization of the Financial Sector

A. Instruments of the Capital Market

- Stocks
- Bonds and Treasury Bills
- Special forms of financing

B. Derivatives

- Financial Options
- Financial Swaps
- Financial Futures

C. Funding of Investment Decisions

- Capital Market Theory
- Traditional methods of security Analysis and Behavioral Finance
- Performance Analysis

The Case Studies are designed to allow students an intensive insight into the challenges of Investment Management. The main goal is to apply the content and the theories of the lecture as well as a critical reflection of the results.

Literature

- Bieg, H./Kußmaul, H.: Finanzierung, 3. Auflage, München 2016.
- Bloss, M./Sörensen, D./Kleinknecht, K.: Financial Engineering, 3. Auflage, München 2017.
- Bruns, C./Meyer-Bullerdieck, F.: Professionelles Portfoliomanagement. Aufbau, Umsetzung und Erfolgskontrolle strukturierter Anlagestrategien, 5. Auflage, Stuttgart 2013.
- Hölscher, R./Helms, N.: Investition und Finanzierung, 2. Auflage, Berlin/Boston 2018.
- Hull, J.C.: Optionen, Futures und andere Derivate, 9. Auflage, Hallbergmoos 2019.
- Perridon, L./Steiner, M./Rathgeber, A.W.: Finanzwirtschaft der Unternehmung, 17. Auflage, München 2017.
- Schierenbeck, H./Hölscher, R.: BankAssurance. Institutionelle Grundlagen der Bank- und Versicherungsbetriebslehre, 4. Auflage, Stuttgart 1998.
- Spremann, K.: Portfoliomanagement, 4. Auflage, München 2008.
- Steiner, M./Bruns, Chr.: Wertpapiermanagement: Professionelle Wertpapieranalyse und Portfoliostrukturierung, 11. Auflage, Stuttgart 2017.
- Wiedemann, A.: Financial Engineering, 7. Auflage, Frankfurt 2018.

Materials

Olat Course with Lecture notes, Case Studies and additional information.

Requirements for attendance (informal)

None

Requirements for attendance (formal)

None

References to Course [WIW-FUB-KAM-K-7]

Module	Name	Context	
[WIW-FUB-KAM-M-7]	Investment Management	P: Obligatory	2V+1U, 4.5 LP