



Course and Examination Fact Sheet: Spring Semester 2018

8,198: Europe Compact - Quantitative Portfolio Management

ECTS credits: 2

Overview examination/s

(binding regulations see below)

Decentral - Presentation (in groups - all given the same grades) (100%)

Attached courses

Timetable -- Language -- Lecturer

[8,198,1.00 Europe Compact - Quantitative Portfolio Management](#) -- Englisch -- [Verhofen Michael](#)

Course information

Course prerequisites

It is recommended that students have attended the MBF courses "Financial Markets" and "Quantitative Methods" before attending this class (or have equivalent knowledge).

Course content

The objective of this course is to provide an overview of advanced, state-of-the-art approaches in Quantitative Portfolio Management.

The course is a block seminar and takes place from Saturday, April 7th 2018 to Monday, April 9th 2018 (during the semester break).

The course takes place in Frankfurt, Germany.

Course structure

The seminar contains

- - a lecture part
- - a (computer-based) case-study part and
- - student presentations



Course literature

- For the lecture part: Credit Risk Modeling using Excel and VBA, Löffler / Posch

Additional course information

--

Examination information

Examination sub part/s

1. Examination sub part (1/1)

Examination time and form

Decentral - Presentation (in groups - all given the same grades) (100%)

Remark

Group presentation

Examination-aid rule

Practical examination

No examination-aid rule is necessary for such examination types. The rules and regulations of the University of St. Gallen apply in a subsidiary fashion.

Supplementary aids

--

Examination languages

Question language: English

Answer language: English

Examination content

Students taking the course for credit are required to give a presentation (about 35 minutes).

The presentation should be held in groups of three students.

Examination relevant literature



Topics for the presentations will be uploaded at the beginning of the semester on StudyNet.

Please note

We would like to point out to you that this fact sheet has absolute priority over other information such as StudyNet, faculty members' personal databases, information provided in lectures, etc.

When will the fact sheets become binding?

- Information about courses and examination time (central/decentral and grading form): from the start of the bidding process on 25 January 2018
- Information about decentral examinations (examination-aid rule, examination content, examination relevant literature): after the 4th semester week on 19 March 2018
- Information about central examinations (examination-aid rule, examination content, examination relevant literature): from the start of the enrolment period for the examinations on 09 April 2018

Please look at the fact sheet once more after these deadlines have expired.