



Course and Examination Fact Sheet: Spring Semester 2021

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%)

Examination time: term time

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).

Learning objectives

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

Objectives include (1) learning about advanced topics in Quantitative Portfolio Management, (2) solve case studies and implement models on the computer, and (3) to give presentations about quantitative topics in Finance.

Course content

The seminar contains

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

Course structure

The course takes place as an online course (ZOOM).

Course literature

- Lecture notes will be provided.

Additional course information

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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%)

Examination time: term time

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

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Examination languages

Question language: English

Answer language: English

Examination content

Students taking the course for credit are required to give a presentation (about 35 to 40 minutes).

The presentation should be held in groups.

Examination relevant literature

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

Please note

Please note that only this fact sheet and the examination schedule published at the time of bidding are binding and takes precedence over other information, such as information on StudyNet (Canvas), on lecturers' websites and information in lectures etc.

Any references and links to third-party content within the fact sheet are only of a supplementary, informative nature and lie outside the area of responsibility of the University of St.Gallen.

Documents and materials are only relevant for central examinations if they are available by the end of the lecture period (CW21) at the latest. In the case of centrally organised mid-term examinations, the documents and materials up to CW 12 are relevant for testing.

Binding nature of the fact sheets:

- Course information as well as examination date (organised centrally/decentrally) and form of examination: from bidding start in CW 04 (Thursday, 28 January 2021);
- Examination information (regulations on aids, examination contents, examination literature) for decentralised examinations: in CW 12 (Monday, 22 March 2021);
- Examination information (regulations on aids, examination contents, examination literature) for centrally organised mid-term examinations: in CW 12 (Monday, 22 March 2021);
- Examination information (regulations on aids, examination contents, examination literature) for centrally organised examinations: two weeks before the end of the registration period in CW 14 (Thursday, 8 April 2021).