



Portfolio Volatility and Duration - Online

Building on Portfolio Management I, this course explains in greater detail how to value fixed income and equity securities, and explains the roles of global investing, emerging markets, alternative investments, indexation, and style investing. It illustrates specific ways to analyze portfolios, including the Sharpe Ratio and performance attribution analysis.

This course replicates the content from lesson 2 of Portfolio Management II - Online. This is an asynchronous eLearning course that can be accessed 24/7 from any internet enabled computer. Subscription period for this course is 90 days.

Available Session(s):

Available Today

Online

USD \$60.00

Online

Instructor(s):[]

Targeted Audience

Junior portfolio managers, money managers, research analysts, client services staff, consultants, individual and institutional investors, private bankers and financial advisors, research staff members of pension boards and plan sponsors.

Advance Preparation

No advance preparation required.

Prerequisites

Portfolio management I - Online, Fixed Income Securities - Online - or equivalent knowledge

Learning Objectives

Students will be able to:

- Define volatility and identify the factors that affect it.
- Identify duration strategies (modified duration and convexity) and recall their benefits.
- Identify the best bonds when calculating convexity.

Level: Intermediate

CPE Credits: 1

Instructional Method: Self-Study

Detailed Outline

Portfolio Volatility and Duration

- Factors affecting bond volatility
- Duration, modified duration and convexity

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