



## Advanced Portfolio Management Theory - Online

This course explains 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 4 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

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 or equivalent knowledge

### Learning Objectives

Students will be able to:

- Identify the major theories of portfolio management, including the Efficient Markets Hypothesis, Diversification and Correlation, the Efficient Frontier, Capital Asset Pricing Model, and Arbitrage Pricing Theory
- Discuss how diversifying a portfolio can reduce its risk
- Explain how risk and return vary for different combinations of assets, leading to the development of the efficient frontier
- Explain how specific risk differs from market risk, as postulated by the Capital Asset Pricing Model

- Use various risk measures to build a portfolio balancing risk and return

**Level:** Intermediate

**CPE Credits:** 1

**Instructional Method:** Self-Study

## **Detailed Outline**

### **Advanced Portfolio Management Theory**

- Modern portfolio theory
- Asset pricing theory
- Arbitrage pricing theory

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