Course title: Asset Management

Course Basic Information	
Academic Unit: (University/Department)	University of Zurich, Department for Banking and Finance
Course title:	Asset Management
Level:	Master of Science UZH ETH in Quantitative Finance
Course Status:	Core FIN
Year of Study:	**Fall Semester**
Number of Classes per Week:	2h (Lectures) (7 classes of 4 hours)
ECTS Credits:	**3 ECTS**
Time /Location:	According to the timetable in UZH course catalogue
Lecturer:	PD Dr. Alexandre Ziegler and Prof. Dr. Thorsten Hens
Content	
Content of the course	The first part of the course covers financial market theory, the theoretical underpinnings of behavioral, quantitative, and macroeconomic approaches to portfolio management, strategic and tactical asset allocation, performance measurement and attribution, and ESG investing. The second part describes methods used in the development of investment strategies. The third part reviews a wide range of investment strategies spanning risk premium harvesting, exploiting return predictability, and taking advantage of patterns in the cross-section of expected returns for different asset classes. Equity, bond, currency, and options markets are considered in detail.
Course's objectives:	The aim of this lecture is to provide students with the theoretical and empirical foundations of the key facets of modern asset management and to introduce them to advanced tools for quantitative asset management.
The expected outcomes:	On successful completion of this module, students should be able to: - Formulate a strategic and tactical asset allocation; - Assess a portfolio's performance; - Develop investment strategies in different asset classes; - Assess the profitability and risk profile of investment strategies.