



COURSE TITLE – **Financial investments analysis in Excel**

LANGUAGE: English

LECTURERS:

Janković, Irena – Associate Professor

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AIMS OF THE COURSE

Course goals:

- Winning advanced knowledge of investment process, financial instruments, investment strategies and markets.
- Adopting pricing methods for individual financial instruments and portfolios.
- The theory and methods of construction of the optimal portfolio, formulation and implementation of investment strategies.
- Acquire knowledge of MS Excel tools for comprehensive financial analysis.

COURSE TOPICS

- Time value of money
- Project appraisal methods
- Bonds' pricing
- Stocks' pricing
- Stock exchange data analysis
- Risk and return calculation
- Beta and SML
- Portfolio risk and return
- Efficient frontier
- Portfolio analysis
- Portfolio optimisation

GAINED SKILLS Students

- After completing the course the student should be familiar with the modern tools in financial analysis, financial instruments pricing methods and portfolio construction.
- The student would have an understanding of passive and active investment and should be able to competently analyze and interpret the causes of changes in their prices.
- The course is useful for all economists whose orientation is quantitative financial analysis, investment analysis and portfolio management (in accordance to the CFA standards).

PRACTICAL CASE STUDY EXAMPLE

Real stock exchange data analysis-team project.