



**Department of Economics
Presidency University
Kolkata**

offers

**Two-Credit
Online
Value-Added
Certificate Course**

Managing Investment and Risk

in financial market

**Starts from
31st August 2024**

Important Details

Registration starts
15th July, 2024

Registration closes
15th August, 2024

Registration Link
<https://forms.gle/EhTts3JNwiBQNrnk7>



Fees
Rs. 5750/-
(Including GST)
(to be paid online)

Course Coordinator



Gagari Chakrabarti
*Professor and Head
Department of
Economics*

Contact
gagari.econ@presiuniv.ac.in
mirfmvaccpu@gmail.com



Title: Managing Investment and Risk in Financial Market (MIRFM)

Course type: Two-credit non-degree registered Value-Added Certificate Course

Commencement Date and Time: from 31st August 2024 (over weekend)

Duration: 30 Hours

Course Fees: Rs. 5750/- (including GST)

Mode of Course: Online

Eligibility

Undergraduate and postgraduate students, researchers and people from industry interested in learning techniques of investment and risk management in financial market may apply. Participants should have elementary idea about the functioning of financial market, knowledge in basic theories of statistics and knowledge in computer operation

Course Objective

The global financial market is continuously expanding in terms of size, variety and complexity. Historically, waves of crises have hit the financial sector. The resulting losses and the depletion of real wealth have raised the necessity for efficient management of investment in such ever-expanding and intrinsically volatile market. Understanding the nature and dynamics of risks and the ways to hedge against it thus seems crucial.

This course introduces its participants, in a lucid yet comprehensive and practicable way, to the complex mechanism of managing investment and risk.

The course would help its takers to comprehend the theories relevant to the issues and to recognise the nature of challenges one would face in managing financial investment and risk in real world.

The discussions on theories would be supplemented by practical applications using programmes like Excel or Eviews.

The participants thus would learn to use different tools and techniques to solve problems using cross-section and time series data.

Modules

Module 1 - Strategies of Decision Making using NPV - Decision Tree, Sensitivity Analysis, Scenario Analysis, Break even analysis

Module 2 - Evaluating Performance of Stocks - Ratio Analysis, Performance Indicators - Measuring unique and market risk, Volatility, Crisis and Stress, Beating the market, Speculation and hedging, Risk of default, Trading Strategies - Patterns, indicators and momentum trading: *application of GARCH and Multivariate GARCH models, VAR models, Regime Switching and Threshold Regression Models, Wavelet Analysis*

Module 3 - Portfolio Construction and performance evaluation - Efficient Frontier, Capital Market Line and Market portfolio, Global Minimum Variance Portfolio, Portfolios subject to other constraints

Module 4 - Value-at-risk, Estimation and back testing

Module 5 - Credit Risk - Credit default Risk, Concentration risk, Country risk

Resource Persons



Gagari Chakrabarti
Professor and Head
Department of Economics
Presidency University, Kolkata



Saswatee Mukherjee
Assistant Professor
Department of Economics
Presidency University, Kolkata

Invited Recourse persons:

EMINENT PROFESSIONALS FROM RELEVANT FIELDS WILL TAKE FEW CLASSES



Department of Economics
Presidency University
86/1 College Street, Kolkata 73
India