

<b>Module description: Quantitative Investment Strategies</b>	
<b>Module Code</b>	w.MA.XX.QIS.19HS
<b>ECTS Credits</b>	6
<b>Language of Instruction/Examination</b>	English
<b>Module Description</b>	Advanced analyses of quantitative investment strategies, hedge funds, alternative investments, futures markets, commodities, structured products, and derivatives including the link to the macro-environment and business cycles.
<b>Organizational Unit</b>	Institut für Wealth & Asset Management
<b>Module Coordinator</b>	Peter Schwendner
<b>Deputy Module Coordinator</b>	Jan-Alexander Posth
<b>Legal Framework</b>	Academic Regulations MSc in Banking and Finance dated 29.09.2011, Appendix to the Academic Regulations for the degree program in Banking and Finance, first adopted on 28.08.2012
<b>Module Category</b>	<b>Module Type</b> Compulsory
<b>Prerequisite Knowledge</b>	Quantitative methods, active investment management, financial instruments and portfolio theory, statistics, investments.
<b>Contribution to Learning Objectives (by the concerned Module)</b>	<ul style="list-style-type: none"> <li>• Professional Competence</li> <li>• Methodological Competence</li> <li>• Social Competence</li> </ul>
<b>Contribution to Learning Objectives</b>	<p><b>Professional Competence</b></p> <ul style="list-style-type: none"> <li>• Knowing and Understanding Content of Theoretical and Practical Relevance</li> <li>• Apply, Analyze, and Synthesize Content of Theoretical and Practical Relevance</li> <li>• Evaluate Content of Theoretical and Practical Relevance</li> </ul> <p><b>Methodological Competence</b></p> <ul style="list-style-type: none"> <li>• Problem-Solving &amp; Critical Thinking</li> <li>• Scientific Methodology</li> <li>• Information Literacy</li> <li>• Creativity &amp; Innovation</li> </ul> <p><b>Social Competence</b></p> <ul style="list-style-type: none"> <li>• Written Communication</li> <li>• Oral Communication</li> <li>• Teamwork &amp; Conflict Management</li> <li>• Intercultural Insight &amp; Ability to Change Perspective</li> </ul>
<b>Module Learning Objectives</b>	<p>Students...</p> <ul style="list-style-type: none"> <li>• can evaluate advanced quantitative investment strategies, alternative investment and factor-based strategies, apply all the relevant methodologies, and set up their own investment processes.</li> <li>• can evaluate commodities and global futures markets and apply all necessary methodologies.</li> <li>• can evaluate the connection between the macro-environment, business cycles, and financial markets.</li> <li>• can evaluate structured derivative products and apply hedging strategies.</li> </ul>
<b>Module Content</b>	<ul style="list-style-type: none"> <li>• Quantitative investment strategies, alternative investments, and hedge funds</li> <li>• Commodities and advanced quant strategies. Relationship between macro-environment, business cycles, and investment decisions.</li> </ul>

## Module description: Quantitative Investment Strategies

<b>Links to other modules</b>	<p>w.MA.XX.ILIN.19HS / Illiquid Investments  w.MA.XX.IN.19HS / Investments  w.MA.XX.SIN.19HS / Sustainable Investments</p>																																	
<b>Digital Learning Resources</b>	<ul style="list-style-type: none"> <li>• Practice and Application Exercises (with Key)</li> <li>• Case Studies (with Key)</li> </ul>																																	
<b>Methods of Instruction</b>	<ul style="list-style-type: none"> <li>• Lecture</li> <li>• Exercises</li> <li>• Case Studies</li> <li>• Literature Review</li> </ul>	<b>Social Settings Used:</b> <ul style="list-style-type: none"> <li>• Individual Work</li> <li>• Pair Work</li> </ul>																																
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<b>Classroom Attendance Requirement</b>	None																																	
<b>Compulsory Reading</b>	<ul style="list-style-type: none"> <li>• Pedersen, L. (2015). Efficiently Inefficient: How Smart Money Invests and Market Prices Are Determined. Princeton. ISBN 978-0691166193. -.</li> <li>• Granger, N. &amp; Harvey, C. &amp; Baz, J. (2015). Dissecting Investment Strategies in the Cross Section and Time Series. <a href="https://ssrn.com/abstract=2695101">https://ssrn.com/abstract=2695101</a>, -.</li> </ul>																																	