

E-Content

Subject: Security Analysis and Portfolio Management/Investment Management

Class: B.Com. 2nd year

Teacher: Dr. Arshdeep, Assistant Professor (Commerce)

1. Introduction about the course:

<https://anchor.fm/arshdeep-kaur90/episodes/Introduction-of-Investment-management-course-e1cnc9o/Episode-1-Introduction-about-investment-management-course-1-a778p4h>

2. Investments: Meaning, investment objectives, investment process, investment types, difference between investment, speculation and gambling.

- https://youtu.be/t4p2h_twrrw
- <https://anchor.fm/arshdeep-kaur90/episodes/Investment-and-types-of-investment-avenues-e1d5n6g>

3. Return on securities:

<https://youtu.be/4pxUmeDNtBE>

4. Arithmetic average return and geometric mean return:

<https://youtu.be/51UJmK0MzsY>

5. Risk on securities:

<https://youtu.be/dpf9lp8qLjY>

6. Measurement of risk:

<https://youtu.be/azzA-ILnMBY>

7. Calculation of Beta (β):

<https://youtu.be/iZbnt78oyDY>

8. Efficient market hypothesis

- <https://drive.google.com/file/d/1Xu81e7TJ4d7fqndQOdiknFcKww3gxhIO/view?usp=sharing>
- <https://drive.google.com/file/d/1X2eIq4zav8WDoV5-Sr077HgYSKQUO1lh/view?usp=sharing>
- https://drive.google.com/file/d/1O-ofwWL_StXgJn3VLth5dwMkZI73ccpw/view?usp=sharing

9. Markowitz model

- <https://drive.google.com/file/d/1UDaAwwnvRsGBdgYOipIQJj219ITSjCa0/view?usp=sharing>
- <https://drive.google.com/file/d/1brfixnEZ-t2IMhtg9bA8UvxcuawHvw38/view?usp=sharing>
- <https://drive.google.com/file/d/1Guq8DSQ43cT1F2g1b0dZD-vOnc1gCMxe/view?usp=sharing>

10. Capital asset pricing model:

<https://youtu.be/y7ab2P55f6s>

11. Security market line and Arbitrage pricing theory

<https://youtu.be/w6LbnmaoZiI>

12. MCQs for revision

https://docs.google.com/forms/d/e/1FAIpQLScYD3cFH_lhAWRbVTHbTcYwXwWkLA01nDldtK09GrGz09-x5Q/viewform?usp=sf_link

13. References for further reading:

- Fischer, D. E. and Jordan, R. J. 2004. *Security analysis and portfolio management*. New Delhi: Pearson Education (Singapore) Pte. Ltd.
- Reilly, F. K. and Brown, K. C. 2003. *Investment analysis portfolio management*. Singapore: Thomson South-Western.
- Sharpe, W. F., Alexander, G. J. and Bailey, J. V. (Eds.). 1998. *Investments*. New Delhi: Prentice- Hall of India Private Limited.