

EVALUATION D'ACTIFS

Enseignant : Carole Gresse, Professeur

Type de cours : Enseignement théorique optionnel (30h)

Page web du cours : <http://www.carolegresse.com/cours-detail.php?cat=3&cours=7>

Plan du cours

1. La représentation des préférences et le comportement des investisseurs face au risque
2. La frontière des portefeuilles efficients
3. Le Modèle d'Evaluation Des Actifs Financiers
4. Les extensions du modèle mono-périodique et les versions non-standards du MEDAF
5. Modèle d'évaluation par arbitrage et modèles multifactoriels
6. Tests empiriques et anomalies
7. Evaluation d'actifs et imperfections de marché
8. Evaluation d'actifs et limites de l'hypothèse de rationalité des investisseurs

Evaluation

Présentation d'article : 40%

Examen final : 60%

Bibliographie

Ouvrages

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Articles

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