

UNIVERSITAS NEGERI PADANG FACULTY OF MATHEMATICS AND NATURAL SCIENCES MATHEMATICS DEPARTMENT, MATHEMATICS STUDY PROGRAM Main Campus Universitas Negeri Padang. Jalan Prof. Dr. Hamka Air Tawar Padang, Sumatera Barat Telepon: +62 751 7053902, Fax: +62 751 7055628 Email: humas@unp.ac.id

Bachelor of Science in Mathematics

MODULE HANDBOOK

Module name:	Investment Management							
Module level, if applicable:	Bachelor							
Code:	MAT2.62.6005							
Sub-heading, if applicable:	-							
Classes, if applicable:	Investment Management							
Semester:	6 th (sixth)							
Module coordinator:	Head of Actuarial Expertise Group							
Lecturer(s):	Dr. Devni Prima Sari, M.Sc., and Dina Agustina, S.Pd., M.Sc.							
Language:	Indonesian Language and English							
Classification within the	Elective Course in the third year (6 th semester) Bachelor Degree							
curriculum:								
Teaching format/class hours	a. Lectures: by Problem Based Learning with methods such							
per week during the	as presentations, group, and class discussion. (3 x 50							
semester:	minutes = 150 minutes)							
	b. Structured assignment: Problem Task in a group. (3 x 60							
	minutes = 180 minutes)							
	c. Individual study (3 x 60 minutes = 180 minutes)							
Workload:	Total workload is 136 hours per semester which consists of 150							
	minutes of lectures, 180 minutes of structured activities, and 180							
	minutes of self-study per week for 16 weeks.							
Credit points:	3 SKS/ 4,53 ECTS							
Prerequisites course(s):	Elementary Statistics and Probability Theory							
Course outcomes:	After taking this course the students have the ability to							
	CO1. Examine the return and risk of single stock							
	CO2. Analyzing the return and risk of the portfolio for stocks							
	CO3. Explaining the concepts and methods of portfolio theory							
	to choose an effective portfolio in various assets.							
	CO4. Build portfolio based on the concepts and methods of							
	portfolio theory to choose an effective portfolio in							
	various assets.							

Content:	This course is more focused on the investment process. To be						
	able to invest, it must be understood about the theory of return						
	and risk. Furthermore, it discusses capital market instruments,						
	including stocks, bonds, and derivative instruments. Moreover, this course looks at Mutual Funds as an investment instrument						
	in the capital market whose popularity is starting to fly. Then						
	review the portfolio theory and how to choose an efficient						
	portfolio of various assets. The Mean-Variance Efficient						
	Portfolio Theory, Markowitz Model, Capital Asset Pricing						
	Model become the next discussion accompanied by its						
	application to investment.						
Study/exam achievements:	The final grade will be weighted as follows:						
	The assessment consists of a final project (40%), a midterm						
	exam (30%), and an assignment (20%) and Class Activities						
	(Participation, Attitude, and Presence)(10%).						
	The final project: students make an article related to the various						
	of models portfolio.						
	Weekly tasks (fixing specific problems) come in two flavors:						
	group and individual. A midter test is taken to examine whether students understand						
	A indefinitiest is taken to examine whether students understand the theory covered in the half semester course						
	Attitude assessment is carried out at each meeting by						
	observation and/or self-assessment techniques using the						
	assumption that basically every student has a good attitude.						
	The student is given a value of very good or not good attitude						
	if they show it significantly compared to other students in						
	general. The result of attitude assessment is not a component of						
	the final grades, but as one of the requirements to pass the						
	course. Students will pass from this course if at least have a						
Forms of media:	White Board lanton Projector e-learning via						
i onnis or modiu.	elearning? upp ac id and zoom meeting						
Literature:	1 Jogiyanto 2003 Teori Portofolio dan Analisis						
Enclutio.	Investasi, Edisi Ketiga, Yogvakarta · BPFE						
	2. Tandelilin, Eduardus, 2010. Portofolio dan Investasi: Teori						
	dan Aplikasi. Edisi Pertama. Yogyakarta: Kanisius.						

PLO and CO mapping

	PLO1	PLO2	PLO3	PLO4	PLO5	PLO6	PLO7	PLO8	PLO9	PLO10
CO1			\checkmark							
CO2						\checkmark				
CO3										\checkmark
CO4										\checkmark