

## Course analysis SF2942

- 1. Course data

Course name:	“Portfolio Theory and Risk Management”
Course number:	SF2942
Credits:	7.5 hp (100% via final exam)
Period:	Period 1, HT 2018
Course responsible:	Anja Janssen
Teaching assistant:	Carl Ringqvist
Lectures:	18*90 minutes of lectures + 6*90 minutes of problem sessions

Number of registered students	124
Prestationsgrad	*
Examinationsgrad	*

\*: Currently this information is not available. From 95 students who took the first exam, 77% passed.

- 2. Aims of the course

The aim of the course is that the student should master the methods and concepts of portfolio theory, basic interest rate theory and the measurement and management of risk. The student should also be able to, according to different criteria, construct optimal portfolios of financial assets and instruments for investment and/or risk management. The aim is also that the student should understand the strengths and weaknesses of different criteria for optimal portfolio choice.

- 3. Results of course survey

The course survey was carried out using the survey system on the math homepage and available during the period 9.10.2018-24.10.2018. After several encouragements in Canvas and during lectures only 12 submissions were counted. All results are available at:

[https://www.math.kth.se/cgi-bin/evaluation/results/evaluation\\_showresults?command=showresults&evaluationid=471](https://www.math.kth.se/cgi-bin/evaluation/results/evaluation_showresults?command=showresults&evaluationid=471)

The general impression was in my opinion positive:

### **Please indicate your evaluation of the quality of the course overall.**

12 svarande

very good	7		58%
good	5		41%
satisfactory	0		0%
bad	0		0%

### **Did the course arouse your interest in the covered topics?**

12 svarande

yes, a lot	6		50%
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yes, to some extent 6 50%  
no 0 0%

### Would you recommend this lecturer to other students?

12 svarande

Yes 12 100%  
No 0 0%

### Would you recommend your teaching assistant (Carl) to other students?

12 svarande

Yes 11 91%  
No 1 8%

Among the comments, some students were missing more applications and named the course a bit too theoretic:

*“It was very interesting, but a discussion beyond the maths, and a more realistic approach had been even more interesting!”*

*“More living examples from Nasdaq!” (This related to an example from the course based on real-time data)*

Students were generally positive about the use of weekly online quizzes to gain bonus points for the exam (newly introduced this year) and occasional use of PINGO-quizzes during lectures.

*“Simply one of the best lecturers at KTH. Quiz-concept is genius and should be followed by other lecturers too.”*

*“I liked pingo and also the home quizzes, they gave me a good motivation to work continuously with the course”*

Compared to the previous year, which had the same personnel for this course, the satisfaction seems to have increased, at least among the students who took the survey (which were only 12 compared to 18 last year).

- 4. Pedagogic development of the course

Compared to last year, I tried to give the students more opportunities to work on problems themselves during the course, by implementing weekly quizzes in Canvas which could give bonus points for the exam (compared to the previous system of two group-hand-ins of homework) and by changing the problems for the problem session a little bit. Problems were mainly a bit easier to understand and related more to past and future exam problems. Interactive elements of the course like PINGO-quizzes after each chapter that were introduced last time continued to be popular with students. A next step would be to have more interactive elements for the problem sessions as well. A first test where students were asked to work on a problem on their own during the problem session was however not that well received and it seems that any interactive component should be introduced in small steps, for example with short quizzes at the end of the problem session.

- 5. Minutes of the course analysis meeting.

The meeting will took place 14.11.2018, 10:00 at F11. All necessary participants were invited but only the course responsible was present.