



KTH Engineering Sciences

Course SF2942 Portfolio Theory and Risk Management

Week 35, 2012			Course	Room	Remark
Mon	Aug 27	13:00-15:00	SF2942	Q2	Chapter 1 and 2: Theory session
Tue	Aug 28	10:00-12:00	SF2942	Q2	Theory session
Wed	Aug 29	08:00-10:00	SF2942	Q2	Example session: Ex 1.2, 1.3, 1.6, 1.8, 1.9
Thu	Aug 30	13:00-15:00	SF2942	Q2	Problem session: 1.1, 1.2, 1.3, 1.4, 1.5

Week 36, 2012					
Mon	Sep 3	13:00-15:00	SF2942	Q2	Chapter 3: Theory session
Tue	Sep 4	10:00-12:00	SF2942	Q2	Example session: Sec 3.2
Wed	Sep 5	08:00-10:00	SF2942	Q2	Example session: Sec 3.3
Thu	Sep 6	13:00-15:00	SF2942	Q2	Problem session: 3.1, 3.2, 3.3

Week 37, 2012					
Mon	Sep 10	13:00-15:00	SF2942	Q2	Example session: Sec 3.5
Tue	Sep 11	10:00-12:00	SF2942	Q2	Theory session: Sec 3.6
Wed	Sep 12	08:00-10:00	SF2942	Q2	Example session: Ex 3.15, 3.16
Thu	Sep 13	13:00-15:00	SF2942	Q2	Problem session: 3.4, 3.5

Week 38, 2012					
Tue	Sep 18	10:00-12:00	SF2942	Q2	Chapter 4: Theory session
Wed	Sep 19	08:00-10:00	SF2942	Q2	Example session: Sec 4.2.3, Ex 4.15
Thu	Sep 20	13:00-15:00	SF2942	Q2	Problem session: 4.2, 4.4, 4.6, 4.7

Week 39, 2012					
Tue	Sep 25	10:00-12:00	SF2942	Q2	Chapter 5: Theory session
Wed	Sep 26	08:00-10:00	SF2942	Q2	Example session: Ex 5.6, 5.7, 5.10, 5.11
Thu	Sep 27	13:00-15:00	SF2942	Q2	Problem session: 5.1, 5.2, 5.3, 5.4

Week 40, 2012					
Tue	Oct 2	10:00-12:00	SF2942	Q2	Chapter 6: Theory session
Wed	Oct 3	08:00-10:00	SF2942	Q2	Example session: Ex 6.9, 6.10, 6.11, 6.12
Thu	Oct 4	13:00-15:00	SF2942	Q2	Problem session: 6.2, 6.6, 6.7, 6.8

Week 41, 2012					
Tue	Oct 9	10:00-12:00	SF2942	Q2	Project presentations: Projects 1 and 2
Wed	Oct 10	08:00-10:00	SF2942	Q2	Project presentations: Projects 3 and 4
Thu	Oct 11	13:00-15:00	SF2942	Q2	Project presentations: Projects 5 and 6

Week 42, 2012					
Fri	Oct 19	14:00-19:00	SF2942	Q11, Q13, Q15, Q17	