

MNG 404 I

BEHAVIOURAL FINANCE

Module-I: Risk and Return of single asset and n-asset portfolio. Markowitz Model, EMH, Technical analysis, CAPM, Portfolio evaluation and revision

Module-II: Nature, Scope and Significance Behavioral Finance, Market Strategies, Building Blocks.

Module-III: Rationality in investment decision, Ellsberg's paradoxes, Investors sentiments and Bubble creation.

Module-IV: External Factors and investors behavior, Fear and Greed in Financial Market, emotions and financial markets, statistical methodology for capturing the effects of external influence onto stock market returns. Behavioral Corporate Finance.

Reference Books:

1. Behavioral Finance: Shuchita Singh and Batt, Vikas.
2. Value investing and behavioral Finance, Parag Parikh, TMH
3. Understanding Behavioural Finance, Cengage