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**PRESIDENCY UNIVERSITY
BENGALURU**

RESEARCH AND DEVELOPMENT

Ph.D. Course Work

Mid-Term Examinations – AUGUST 2024

Odd Semester: Ph.D. Course Work 2023 - 24

Course Code: MBA4074

Course Name: Behavioural Finance

Department: SOM

Date: 12-08-2024

Time: 02.00pm to 03.30pm

Max Marks: 50

Weightage: 25%

Instructions:

- (i) Read the all questions carefully and answer accordingly.
(ii) Do not write any matter on the question paper other than roll number.
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Answer all the Questions. Each question carries 10 marks.

(5Qx 10M= 50M)

1. Discuss the Modern Portfolio Theory (MPT) and its assumptions. Please explain the importance of MPT for risk management. (CO: 01 BL: 01)
2. Expected Utility Theory deals with uncertainty. Please detail your views with suitable analysis. (CO: 01 BL: 02)
3. The Von Neumann - Morgenstein Axioms are the basis of a rational decision maker. What are these Axioms? Please examine the Axioms with examples. (CO: 02 BL: 02)
4. Discuss in details the key tenets of Prospect Theory? (CO: 02 BL: 03)
5. Please write short notes on the following: (CO:02 BL:04)
 - a) Challenges faced by behavioralists
 - b) Agency theory
 - c) Hyperbolic discounting
 - d) Anchoring and Representativeness