

Investments
Fall 2011

Thurs. 2:20-5:20 P.M.
Room 101, Building 1
College of Management

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Course Objectives

To introduce modern investment theory, including portfolio theory, capital market theory, fixed income securities, options, futures and derivative markets, and securities analysis.

Class Structure

Class notes and required textbook are the foundation of this course.

Exams

Midterm and final examinations are required in this class. Class participation is, among other things, a very important factor in your final grading.

Required Textbook

Investments and Portfolio Management, by Z. Bodie, A. Kane and A.J. Marcus, the 9th global edition, 2011, McGraw Hill, distributed by Hwa Tai Publishing in Taiwan.

Office Hours

Scheduled office hours:

Friday: 14:00~15:00

or by appointment.

Date	Topics and References
9/15	Introduction
9/22	Risk and Return Chapter 5
9/29	Risk aversion, Asset allocation, and Optimal risky portfolio Chapter 6, 7
10/6	Index Model Chapter 8
10/13	Capital asset pricing model (CAPM) Chapter 9
10/20	Arbitrage pricing theory (APT) Chapter 10
10/27	Efficiency market hypothesis, Behavior finance and Technical analysis Chapter 11, 12
11/3	Review
11/10	Midterm Examination
11/17	Bond Management and Term Structure Chapter 14, 15, 16
11/24	Bond Management and Term Structure
12/1	Option markets and valuation Chapter 17, 18
12/8	Option markets and valuation
12/15	Futures, Swaps, and Risk Management Chapter 19, 20
12/22	Equity Valuation Models Chapter 22
12/29	Fundamental Analysis: Macroeconomic, Industry, and Financial Statement Analysis Chapter 21, 23
1/5	Review
1/12	Final Examination