

## Investments (投資學) 2007-09-21

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Office Hour: MON. 3:30pm ~ 6:30pm

**Materials :** (1) Handouts ◦ (2) Journal papers & Magazine Articles ◦

**Required Textbook:** Bodie, Kane and Marcus, 2006, Essentials of Investments, 6<sup>th</sup> ed. Dryden Press.

### **Evaluation :**

Participation & 5 Homework Assignments	30% 、
Midterm Exam	35% 、
Final Exam	35%

### **Expectation:**

**Try to sit in the worm deck (the front row) instead of the coveted skydeck (the back row or the corner).** Why? 1. Skydeck = Worm Deck; 2. Bad classroom designs.

**No virtual study group** ~ virtual study group? E.g., There may be a virtual study group of 5 students, each of which prepares only 1 case/Assignment. They never meet and never discuss anything.

**Have your Laptop computers down** ~ in a small classroom, it'd be distracting when some one checks his emails during the class.

**Get well prepared before you go to class** ~ The maximum number of “I need a few minutes.” “I don’t know the answer.” is one.

**Please do not sleep in class.**

**Tentative Schedule** (You are encouraged to participate actively in classroom discussions.) :

2007-09-19	Ch5 & Handouts	Risk & Returns
2007-09-26	Ch6 & Ch7	Diversifying Individual Risks CAPM & APT Models
2007-10-03	Ch8	Efficient Market Hypothesis

2007-10-10	國慶紀念日(放假一天)	
2007-10-17	Ch 1 、 Ch 2 (2.1 ~ 2.2)	Money Market & Capital Market
2007-10-24	Ch 2.3 ~ 2.5 & Handouts	Indexes & <b>Benchmarks</b> 、 Derivative Securities
2007-10-31	Ch 3	Financial Instruments Market Mechanism
2007-11-07	Ch4	Mutual Funds
2007-11-14	Ch9, Ch10 & Handouts	Fixed Income Securities (1)
2007-11-21	期中考試 Midterm Exam (Ch 1 ~ Ch 10)	
	Ch9, Ch10 & Handouts	Fixed Income Securities (2)
2007-11-28	Ch11	Macroeconomic and Industry Analysis
2007-12-05	Ch12	Fundamental Analysis
2007-12-12	Ch13	Financial Statement Analysis
2007-12-19	Ch14 Ch 15 Ch 16	Derivative Securities (1)
2007-12-26	Ch14 Ch 15 Ch 16	Derivative Securities (2)
2008-01-02	Ch 17 Ch19	Performance Evaluation Behavioral Finance & Technical Analysis
2008-01-09	Ch 20 & Ch 21	Taxes, Inflation, Investment Policies & Strategies 、
2008-01-16	Final Exam (Ch 10 ~ Ch 20)	