



Course Syllabus

INVESTMENTS

Instructor: AN YUHUA

Time: Monday 09:00~12:00

Credit Hour: 48

Prerequisite : Accounting

Module: Core

Semester:

Credits: 3

Location: International Hall 90208

Contact Information

Office: 90303

E-mail: anokhwa@naver.com

Course Description

This course aims at developing key concepts in investment theory from the perspective of a portfolio manager rather than an individual Investor.

Course Objectives

The goal of this class is to provide you with a structure for thinking about investment theory and show you how to address investment problems in a systematic manner.

Detailed Course plan

Week	Topic	Remarks
Week1	ASSET CLASSES AND FINANCIAL INSTRUMENTS	
Week2	RISK AND RETURN: PAST AND PROLOGUE	
Week3	EFFICIENT DIVERSIFICATION	
Week4	CAPITAL ASSET PRICING AND ARBITRAGE PRICING THEORY	
Week5	THE EFFICIENT MARKET HYPOTHESIS	
Week6	Selected Problems: OPTIONS MARKETS, FUTURES MARKETS	
Week7	BEHAVIORAL FINANCE	
	Report Presentation & Final Exam	



Teaching Methods

The course will be taught principally through the case study method, supplemented by lecture and discussion.

Course Materials

Bodie, Kane&Marcus, Investments(with Connect Plus access), 2014. 10/e, McGrawHill, ISBN 9780840087942.

Course Requirements and Grading

Course Requirements	Grade(%)	Remarks
Class Attendance	10	
Final Exam	30	
Participation in Class Discussion	30	
Presentation	30	
Total	100	