



HANYANG UNIVERSITY

2018 HISS Syllabus [Investments]

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Home Univ.: University of Regina
Dept.: Faculty of Business Administration

Description: This course aims to help students in understanding the followings: The role and operation of financial markets; Modern Portfolio Theory; Asset Pricing Models; Portfolio management strategies; Methods for analyzing various securities and Derivatives.

Objective: The main objective of this course is to introduce students to fundamental concepts related to investments in various financial markets such as equities, bonds, and derivative markets.

Preparations: *Investments*, 2015, 8th Canadian edition, by Bodie, Kane, Marcus, Perrakis and Ryan published by McGraw-Hill Ryerson. Basic knowledge in statistics and introductory finance is recommended.

Schedule:

Week 1	ch 2-6 Fundamentals, portfolio theory
Week 2	ch 7-10 Asset pricing models, market (in)efficiency
Week 3	ch 12,14-16 Fixed income securities and equities
Week 4	ch 18-20 Derivative assets

Evaluation:	Midterm (%)	Final (%)	Attendance (%)	Assignments (%)	Participation (%)	Quizzes (%)
	35%	50%	10%	0%	5%	0%

Hanyang International Summer School

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