

Investment

Course Name	Course type (credit/hours)	Required course(3/3)	Course code	I057
	Target students Division/major/grade	Financial Engineering/Sophomore	Opening semester	2017 2ND SEMESTER
	Class time and classroom	Tue 10:30~12:00 (Da309)Thu 09:00~10:30 (Da309)	English Grade	A(100%English)
Reference to this course	Prerequisite courses			
	Related basic courses			
	Recommended concurrent courses			
	Related advanced courses			

Instructor	Name (title/division)		Sung, Jaeyoung(Professor, Financial Engineering)			
	Office Room Number	다산관 427호	Office phone Number	2715	e-mail	
	Office hours	Tuesdays, Thursdays 1:30 – 3:00 or by appointment.		Homepage address		
Teaching Assistant	Name (title/division)					
	Office Room Number		Office phone Number		e-mail	

1. Introduction

This course is an introduction to investment analysis, portfolio management, and capital markets. Much of the course deals with investments in stocks, bonds and options. Many closely related materials can be found in the Wall Street Journal.

2. Course Objectives

The objective of this course is to develop the fundamental concepts and applications of portfolio and asset pricing theories.

3. Class types and activities

We will closely follow the Course Manual. The following Course Manual chapters will be covered: Chapter 2 (2 weeks), 3 (0.5), 4 (0.5), 5 (2), 7 (0.5), 9(1), Midterm (1), 10 (1), 11 (1.5), 12 (1), 13 (0.5) 14 (0.5), 15 (0.5), and 17(2.5), where the numbers in the parentheses are the numbers of weeks to be spent on corresponding chapters. The midterm exam will cover materials through chapter 9. The final exam is not cumulative

4. Teaching Method

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|---|---|
| <input checked="" type="checkbox"/> lecture | <input type="checkbox"/> discussion and debate |
| <input checked="" type="checkbox"/> team project(presentation and case studies) | <input type="checkbox"/> experiments(role-playing,etc) |
| <input type="checkbox"/> designing and production | <input type="checkbox"/> on-site learning(on-site training) |
| <input type="checkbox"/> others | |

5. Support Systems in Use

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| <input checked="" type="checkbox"/> e-class / AjouBb | <input type="checkbox"/> automatic recording system | <input type="checkbox"/> web-based assignment |
| <input type="checkbox"/> cyber lecture | <input type="checkbox"/> online content | |
| <input type="checkbox"/> class behavior analyzing system | <input type="checkbox"/> others | |

6. Teaching Tools

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|--|---|---|
| <input type="checkbox"/> PBL(Problem Based Learning) | <input type="checkbox"/> CBL(Case Based Learning) | <input type="checkbox"/> TBL(Team Based Learning) |
| <input type="checkbox"/> UR(Undergraduate Research) | <input type="checkbox"/> FL(Flipped Learning) | <input type="checkbox"/> DSAL(Data Science Active Learning) |
| <input type="checkbox"/> others | | |

7. Knowledge and ability required for taking this course

To successfully complete this course, you need a good working knowledge of materials in an introductory finance course, and in a probability & statistics course.

8. Method of Evaluation

Evaluation Item	The Number of Times	Evaluation Proportion	Remarks
Attendance		10%	
midterm exam		20%	
final exam		30%	
quiz		30%	
presentation			
discussion			
homework		10%	
etc			
study hours			

9. Textbook and supplementary material

Main/Sub	Title (Web-site)	Writer	Publisher	Publication year
Main	Investments, 9th ed.	Bodie, Kane, and Marcus	McGraw-Hill Irwin	2011
Main	Course Manual: Lectures on Principles of Investmen	Jaeyoung Sung	Copy Center, Yulgok	2011

10. Class system and Class shedule

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< Class Schedule >

* language : K-korean, E-English

Weeks	Topics	language	Instructor	Teaching Method	Evaluation Method	Matter to be prepared
1	Introduction	E	Sung, Jaeyoung			
2	Securities markets	E	Sung, Jaeyoung			
3	Security price determination	E	Sung, Jaeyoung			

< Class Schedule >

* language : K-korean, E-English

Weeks	Topics	language	Instructor	Teaching Method	Evaluation Method	Matter to be prepared
4	Fixed income securities	E	Sung, Jaeyoung			
5	Valuation of riskless securities	E	Sung, Jaeyoung			
6	Valuation of riskless securities	E	Sung, Jaeyoung			
7	Bond portfolio management, and portfolio selection problem	E	Sung, Jaeyoung			
8	Portfolio selection problem, and review for the midterm	E	Sung, Jaeyoung			
9	Midterm and exam review,	E	Sung, Jaeyoung			
10	Portfolio analysis	E	Sung, Jaeyoung			
11	Capital asset pricing model	E	Sung, Jaeyoung			
12	Capital asset pricing model	E	Sung, Jaeyoung			
13	Empirical evidence	E	Sung, Jaeyoung			
14	Options	E	Sung, Jaeyoung			
15	Options	E	Sung, Jaeyoung			
16	Final	E	Sung, Jaeyoung			

11. Other items of notification