



HANYANG UNIVERSITY

Hanyang International Summer School

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| Faculty Information | Name | Youngsoo Kim | | | | |
| | E-mail | youngsoo.kim@uregina.ca | | | | |
| | Home University | University of Regina, Regina, SK, Canada | | | | |
| | Department | Faculty of Business Administration | | | | |
| | Homepage | https://www.uregina.ca/business/faculty-staff/faculty/kim_youngsoo.html | | | | |
| Course Information | Class No. | TBA | Course Code | | Credits | 3 |
| | Course Name | Investments in Advanced Economies | | | | |
| | Lecture Schedule | Mon-Thu / | | | | |
| | Course Description | This course aims to help students in understanding the followings in advanced economies: The role and operation of financial markets; Modern Portfolio Theory; Asset Pricing Models; Portfolio management strategies; Methods for analyzing various securities and Derivatives. | | | | |
| | Course Objective | The main objective of this course is to introduce students to fundamental concepts related to investments in various financial markets of the advanced economies such as equities, bonds, and derivative markets. | | | | |
| | Prerequisite | - Basic knowledge in Excel, statistics and introductory finance are required. | | | | |
| | Materials/Textbooks | Investments, 10th Canadian Edition, Zvi Bodie, Alex Kane, Alan J. Marcus, Lorne Switzer, Maureen Stapleton, Dana Boyko, Christine Panasian, 2022, McGraw-Hill Ryerson. | | | | |
| Evaluation | Attendance | 10% | Quiz | | % | |
| | Assignment | % | Mid-term Exam | | 40% | |
| | Presentation | % | Final Exam | | 50% | |
| | Group Project | % | Participation | | % | |
| | Etc. | Evaluation Item | | | Ratio | |
| | | | | | | % |
| Daily Lecture Plan | Week 1 | Day 1 | Opening Ceremony | | | |
| | | Day 2 | Ch 2 Financial markets and instruments | | | |
| | | Day 3 | Ch 3 Trading on securities markets | | | |
| | | Day 4 | Ch 4 Return and risk: Analyzing the historical record | | | |
| | Week 2 | Day 1 | Ch 5 Capital allocation to risky assets | | | |
| | | Day 2 | Ch 6 Optimal risky portfolios | | | |
| | | Day 3 | Ch 7 Equilibrium in capital markets | | | |
| | | Day 4 | Midterm exam | | | |



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| | Week 3 | Day 1 | Ch 8 Index models and the arbitrage pricing theory |
| | | Day 2 | Ch 9 Market efficiency |
| | | Day 3 | Ch 12 Bond prices and yields |
| | | Day 4 | Ch 14 Managing bond portfolios |
| | Week 4 | Day 1 | Ch 18 Options and other derivative markets: Introduction |
| | | Day 2 | Ch 19 Options and other derivative markets |
| | | Day 3 | Final Exam |
| | | Day 4 | Review of final exam |