HANYANG UNIVERSITY

Hanyang International Summer School

Faculty Information	**Name**	Youngsoo Kim				
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Course Information	**Class No.**	TBA	**Course Code**	ISS1183	**Credits**	3
	Course Name	Investments in Advanced Economies				
	Lecture Schedule	Tue - Fri / 16:00~19:00				
	Course Description	This course aims to help students understand the following in advanced economies: The role and operation of financial markets; Modern Portfolio Theory; Asset Pricing Models; Portfolio management strategies; and 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 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, MaGraw-Hill Ryerson.				

Evaluation (See the note at the end)	**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	Ch 2 Financial markets and instruments
		Day 2	Ch 3 Trading on securities markets
		Day 3	Ch 4 Return and risk: Analyzing the historical record
		Day 4	Ch 5 Capital allocation to risky assets
	Week 2	Day 1	Ch 6 Optimal risky portfolios
		Day 2	Ch 7 Equilibrium in capital markets
		Day 3	Midterm exam
		Day 4	Ch 8 Index models and the arbitrage pricing theory

	Week 3	Day 1	Ch 9 Market efficiency
		Day 2	Ch 12 Bond prices and yields
		Day 3	Ch 14 Managing bond portfolios
		Day 4	Ch 18 Options and other derivative markets: Introduction
	Week 4	Day 1	Ch 19 Options and other derivative markets
		Day 2	Final Exam
		Day 3	Review of final exam
		Day 4	Graduation

Note:
Grading Scheme #2: Attendance 10%, mid-term exam 10%, final exam 80%.

Course grade: I will take the higher of the two grading schemes as the course grade.