

## COURSE DETAIL

### INVESTMENTS

**Country**

China

**Host Institution**

Fudan University

**Program(s)**

Fudan University

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Economics

**UCEAP Course Number**

162

**UCEAP Course Suffix****UCEAP Official Title**

INVESTMENTS

**UCEAP Transcript Title**

INVESTMENTS

**UCEAP Quarter Units**

4.50

**UCEAP Semester Units**

3.00

## Course Description

The purpose of this course is to provide learners with an overview of asset pricing and asset allocation—how economic actors (individuals, organizations) allocate their limited wealth or resources to diversified financial assets such as stocks, bonds, and derivatives, in order to obtain a reasonable cash flow and risk-return characteristics. The course is divided into four parts. The first part covers fundamentals of investment, which focuses on the research object, meaning, process, markets, and instruments of the investment. Part two covers the capital market equilibrium theory and includes the mean-variance theory, capital asset pricing model (CAPM), exponential model and the arbitrage pricing theory (APT), the efficient market hypothesis (EMH), and behavioral finance theory. Part three consists of the analysis and valuation of securities. This section introduces the valuation and analysis of three categories of financial instruments, fixed-income securities, equity securities, and derivative securities. Part four covers fund investment management and performance evaluation. After the valuation of investment instruments, the next procedures are assets allocation according to the risk appetite of different investors, investment funds management, portfolio management, and investment performance evaluation.

### Language(s) of Instruction

Chinese

### Host Institution Course Number

ECON130226

### Host Institution Course Title

INVESTMENTS

### Host Institution Campus

### Host Institution Faculty

Zongyang Chang

**Host Institution Degree**

**Host Institution Department**

Economics

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