COURSE DETAIL

INVESTMENT THEORY
Country Korea, South
Host Institution Yonsei University
Program(s) Yonsei University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Business Administration
UCEAP Course Number 122
UCEAP Course Suffix
UCEAP Official Title INVESTMENT THEORY
UCEAP Transcript Title INVESTMENT THEORY
UCEAP Quarter Units 4.50
UCEAP Semester Units 3.00

Course Description

This course covers basic concepts in investments including time value of money, bonds, duration, and equities. It also examines the risks and returns that are applied to Markowitz' modern portfolio theory and the capital asset pricing model. The derivative securities such as forwards and options are also introduced. Real world examples and computational problems are provided and discussed. Topics include Rates of Return, Interest Rates, and Time Value of Money, Bond Pricing, Replication and Arbitrage, Bond Portfolio Management: Duration and Convexity, Equity Valuation, Markowitz' Mean-Variance Framework (1952), Sharpe's Capital Asset Pricing Model (1963), Forwards and Options, Efficient Market Hypothesis, Value at Risk (VaR), and Indices.

Language(s) of Instruction

Host Institution Course Number
BIZ3120

Host Institution Course Title
INVESTMENT THEORY

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Business Administration

Course Last Reviewed
2021-2022

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