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 Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Business Administration

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