

Investment Management

Fall, 2026

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Object

This class provides students with a basic knowledge of investments. A list of topic to be covered is provided on the next page. Students are expected to express the ability of managerial technology in portfolio management through class participation, oral presentation and exams. Although the textbook is filled with complex equations and historical data, there is no substitute common sense. Returns above the risk-free rate involve risk!

Textbook

Investments 14th, Bodie, Kane, and Marcus, 2026, McGraw Hill Companies, Inc.

(Required) 華泰書局代理

Grades

Your grade will be based on the exams, presentations and attendance.

Exam I 45%

Exam II 45%

Participation 10%

Planned Topics

Date	
9/8	Introduction, Ch. 3 How Securities are Traded
9/15	Ch. 3 How Securities are Traded
9/22	Ch. 4 Mutual Fund
9/29	停課一次
10/6	Portfolio Theory Ch. 5 Risk and Return
10/13	Ch. 6 Risk Aversion and Capital Allocation
10/20	Ch. 7 Optimal Risky Portfolios
10/27	Ch. 8 Index Models
11/3	Equilibrium in Capital Markets Ch. 9 CAPM
11/10	Exam I
11/17	Ch. 10 APT
11/24	Ch. 11 The Efficient Market Hypothesis
12/1	Ch. 12 Behavioral Finance and Technical Analysis
12/8	Ch. 13 Empirical Evidence on Security Returns
12/15	Ch. 17 Macroeconomic and Industry Analysis
12/22	Ch. 24 Portfolio Performance Evaluation
12/29	Exam II