Course Synopsis Handbook

2009 Fall ECON 168-01

Bulletin Course Description
Pricing models for major asset classes including bonds and equities, as well as derivative securities including futures and options on equity indices, currencies and commodities. Portfolio risk analysis, speculation and hedging techniques. Instructor: Rasiel **(Instructor named in bulletin description above may not be current. For current instructor, see listing below.)**

Title	ASSET PRICING & RISK MGMT
Department	ECON
Course Number	2009 Fall 168
Section Number	01
Primary Instructor	Rasiel,Emma B
Prerequisites	Prerequisites: Economics 105D; and Statistics 103, 104, 113, 114, or Mathematics 135 or 136.

Synopsis of course content

This course is about asset pricing and portfolio management. The topics will include, among others, pricing of bonds and stocks, portfolio management and diversification, the Capital Asset Pricing Model (CAPM), futures and options, evaluation of investment advice, active portfolio management and performance evaluation. Some of the problem sets include extensive use of Excel spreadsheets.

Textbooks

Investments by Bodie, Kane and Marcus (optional)

Assignments

8 - 10 problem sets

Exams

1 midterm and a final exam

Term Papers

none

Grade to be based on

problem sets midterm and final.

Additional Information

This class covers some similar material to that covered in Dr. Rasiel's sections of Econ 157 in past semesters. If you have taken Econ 157 with Dr Rasiel, you may not enroll in this class. If you have taken Econ 157 with Professor Eraker or another professor, you MAY enroll in this class.

Search

Help with searching

synop@aas.duke.edu