

## **Investment Analysis — Marcelo Fernandes**

- Lecture 1:** Introduction [chapter 1]  
Global Financial Instruments [chapter 2]  
Margin Calls and Short Sales [chapter 3]
- Lecture 2:** Risk-Return Tradeoff [chapter 5]
- Lecture 3:** Diversification [chapter 6]
- Lecture 4:** Capital Asset Pricing Model [chapter 7 + C03]
- Lecture 5:** Arbitrage Pricing Theory [chapter 7]
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- Lecture 7:** Bonds and Yields [chapter 9]
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- Lecture 9:** Behavioral Finance [chapter 19]  
Insider Trading [EO92 + EHO02 + EHO04]
- Lecture 10:** Active Investment Management [chapter 20]
- Lecture 11:** International Investment [chapter 21]

### **Main Reference**

Bodie, Kane & Marcus (2004) Essentials of Investments, Fifth Edition, McGraw-Hill

### **Additional References**

Cochrane (2003) Asset Pricing, Princeton University

Easley & O'Hara (1992) Time and the process of security price adjustment, Journal of Finance

Easley, Hvidkjaer & O'Hara (2002) Is information risk a determinant of asset returns?, J. of Finance

Easley, Hvidkjaer & O'Hara (2004) Factoring information into returns, Cornell University