

**The University of Western Ontario
Management and Organizational Studies**

**MOS 496a: Portfolio Theory and Investment Analysis
Sections 001 & 002**

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Office Hours:
TBA

Description

This course introduces students to portfolio theory and analysis, as well the investment process. Students are introduced to such topics as index models, optimal portfolio choice, evaluating portfolio performance, portfolio diversification, both domestically and internationally, arbitrage and option pricing, security analysis, interest rate theory and bond pricing, efficient market hypothesis, option pricing and behavioral models of finance. The goal of this course is to provide students with a firm understanding of the workings of financial markets, how one should go about investing in them, and how to manage the risk involved.

Evaluation

Assignment	20%
Midterm	30% (TBA)
Final	50% (To be scheduled by the registrar's office)

Note: If you miss the midterm examination and provide official documentation, then you will be permitted to write the make-up midterm examination.

If you miss the final exam, it is the student's responsibility to petition Academic Counseling, Dean's Office in order to write a special exam in place of the original exam. Academic Counseling will expect the student to submit the appropriate documentation explaining the student's absence during the time of the original exam.

Cheating, plagiarism, and disruption of classes are not permitted; UWO considers these to be serious offences. Students must write their essays and assignments in their own words. Whenever students take an idea or passage from another author, they must acknowledge their debt both by using quotation marks where appropriate and by proper referencing such as footnotes or citations. (See, "Scholastic Offences" in the UWO Calendar for further explanation).

Pre-requisite
MOS310: Finance

Week-by-week course outline

Week	Topics	Chapters
Week 1	Introduction	1,2,3
Week 2-3	Analyzing Equities	14,15
Week 3-4	Portfolio Theory	5,6
Week 5	International Diversification	22
Week 6-7	Asset Pricing and Index Models	7,8
Week 7-8	Efficient Markets and Empirical Analysis	9,10
Week 9-10	Interest Rates and Bonds	11,12,13
Week 10-11	Option Pricing	17,18
Week 12-13	Portfolio Performance	20,21