

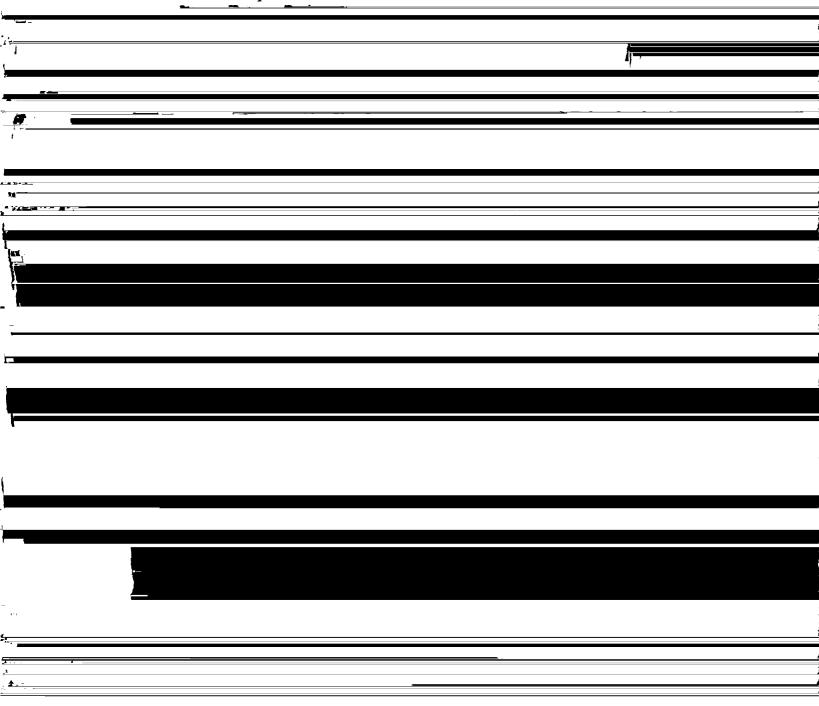
SYLLABUS OF RECORD

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	FIN 415/515 Investing in the Stock Market	1 class hour
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	The course will cover the functions of the stock mar	ket, including setting investment

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- 2. Weighted-Average Risk
- 3. Mutual Funds
- I. Performance Evaluation (1 hour) [Report 9 Calculate the Two Ratios on the Constructed Portfolio]
 - 1. Sharp Ratio



Options]

IV. Evaluation Methods

There will be ten reports and each report will be valued at ten points. So the final grade will be out of one-hundred points. The reports will be graded based on the performance of the stocks (3 points), the quality of the report (3 points), and the performance of the

VIII. Bibliography

Durell, P. (2006). "5 Secrets of Buying Dream Stocks at Bargain Prices," Montley Fool Inside Value (September 2006): 1-7.

Glett, B. (2003). Stock Market Stratagem: Loss Control and Portfolio Management Enhancement. Mason: Thomson Learning.

Graham, B. (1973). The Intelligent Investor: The Classic Bestseller on Value

Investing. New York: Harper & Row, Publishers, Inc.

Harris, L. (2003). Trading and Exchanges: Market Microstructure for Practitioners. New York: Oxford University Press, Inc.

Hooke I_(1998) Security Analysis on Wall Street New York John Wiley & Sons

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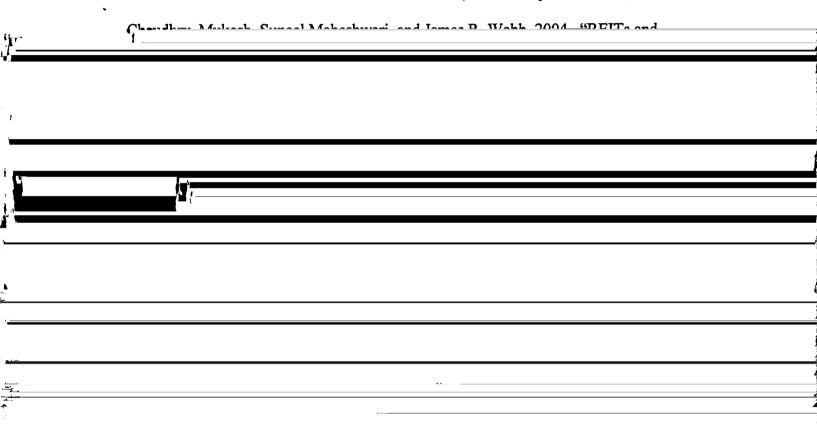
Levy, L. (2002). The Mind of Wall Street. New York: PublicAffairs.

Mass, N. (2005). "The Relative Value of Growth," *Harvard Business Review* (April 2005): 102-112.

Murphy, P. (2005). "Methodology, Analysis, & Performance Attribution," Standard & Paor's Stock Appreciation Ranking System (STARS) (June 2005): 5-69

Additional Readings for Graduate Students:

- Bali, Turan, Nusret Cakici, Xuemin Yan, and Zhe Zhang, 2005. "Does Idiosyncratic Risk Really Matter?," *The Journal of Finance*, 60:2, 909-929.
- Bin, Feng-Shun, Lloyd P. Blenman, and Dar-Hsin Chen, 2004. "Valuation Impact of Currency Crises: Evidence from the ADR Market," *International Review of Financial Analysis* 13, 411-433.
- Callaghan, Sandra R. and Christopher B. Barry, 2003. "Tax Induced Trading of Equity Securities: Evidence from the ADR Market," *Journal of Finance* 58, 1583-1611.



Idiosyncratic Risk," Journal of Real Estate Research 26, 207-223.

- Jacobs, Kris and Kevin Q. Wang, 2004. "Idiosyncratic Consumption Risk and the Cross Section of Asset Returns," *Journal of Finance* 59, 2211-2253.
- Gorman, Larry R., Arvind Mahajan, and Robert A. Weigand, 2004. "The Ex-Dividend Day Behavior of American Depository Receipts," *Journal of Multinational Financial Management* 14, 1-19.
- Siegel, Jordan, 2005. "Can Foreign Firms Bond Themselves Effectively by Renting U.S. Securities Laws?," *Journal of Financial Economics* 75, Issue 2, 319-359.