**Finance 7110 Fall 2021**

**Second Revised Schedule after Ida**

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| **Class** | **Topic** | **Readings** | **Assignments Due** |
| 8/24 | Intro  Risk and Risk Aversion Part 1  Market Indexes | BKM 6 |  |
| 9/14  Online | Risk and Risk Aversion Part 2 |  |  |
| Asynch  View on own | Optimal Risky Portfolios  Am I Diversified? | BKM 7 |  |
| 9/21 | Fall Break – No Class |  |  |
| 9/28 | Mean/Variance Optimization in Excel  Developing the CAPM | BKM 9 | Stock Trak Prospectus  Am I Diversified? |
| 10/5 | Applications of the CAPM | BKM 8  Fama/French  CAPM  Siegel |  |
| 10/12 | Multifactor Models | BKM 10  Cochrane  Under. Risk and Return | Efficient Frontier |
| 10/19 | Professional Asset Management  Behavioral Finance | Martingale  Maverick  Campbell Barclays  DeBondt  BF at JPM  BKM 12 | Expected Returns for CAPM and FF3 |
| 10/26  4 hours | Midterm Exam |  |  |
| 11/2 | Review Midterm Exam  Review of Bond Basics |  |  |
| 11/9 | Bond Quotes and Prices  Treasury Issue Process  Strips and TIPS  Repos | BKM 14 |  |
| 11/16 | Implied Forward Rates  Theories of Term Structure Bootstrapping  Discuss F.I. Prob. Set | BKM 15 |  |
| 11/23 | Thanksgiving Break |  |  |
| 11/30 | Interest Rate Risk  Duration,  Modified Duration, Convexity  Portfolio Duration | BKM 16 | Fixed Income Problem Set |
| 12/7 | Hedging Interest Rate Risk  Int. Rate Forwards, Futures, and Futures Options  Discuss Dur and Boot Assign. |  |  |
| 12/14  4 Hours | Final Exam  Includes Dur and Boot Assign. |  | Stock Trak Analysis |