**Finance 7110 Fall 2021**

**Second Revised Schedule after Ida**

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| **Class** | **Topic** | **Readings** | **Assignments Due** |
| 8/24 | IntroRisk and Risk Aversion Part 1Market Indexes | BKM 6 |  |
| 9/14Online | Risk and Risk Aversion Part 2 |  |  |
| AsynchView on own | Optimal Risky PortfoliosAm I Diversified? | BKM 7 |  |
| 9/21 | Fall Break – No Class |  |  |
| 9/28 | Mean/Variance Optimization in ExcelDeveloping the CAPM | BKM 9 | Stock Trak ProspectusAm I Diversified?  |
| 10/5 | Applications of the CAPM | BKM 8Fama/FrenchCAPMSiegel |  |
| 10/12 | Multifactor Models | BKM 10CochraneUnder. Risk and Return | Efficient Frontier |
| 10/19 | Professional Asset ManagementBehavioral Finance | Martingale MaverickCampbell BarclaysDeBondtBF at JPMBKM 12 | Expected Returns for CAPM and FF3 |
| 10/264 hours | Midterm Exam |  |  |
| 11/2 | Review Midterm ExamReview of Bond Basics |  |  |
| 11/9 | Bond Quotes and PricesTreasury Issue ProcessStrips and TIPS Repos  | BKM 14 |  |
| 11/16 | Implied Forward RatesTheories of Term Structure BootstrappingDiscuss F.I. Prob. Set | BKM 15 |  |
| 11/23 | Thanksgiving Break |  |  |
| 11/30 | Interest Rate RiskDuration, Modified Duration, ConvexityPortfolio Duration | BKM 16 | Fixed Income Problem Set |
| 12/7 | Hedging Interest Rate RiskInt. Rate Forwards, Futures, and Futures OptionsDiscuss Dur and Boot Assign. |  |  |
| 12/144 Hours | Final ExamIncludes Dur and Boot Assign. |  | Stock Trak Analysis |