CATALOG YEAR 2006-2007
(Please use separate form for each add/change)

COLLEGE/SCHOOL : College of Business Administration

Current Catalog Page(s) Affected

Course: Add: X Delete: Change:
(check all that apply) Number FIN 6330 Title Seminar in Investments
SCH 3 Description X Prerequisite FIN 6310 – Seminar in International Finance

If new, provide Course Prefix, Number, Title, SCH Value, Description, prerequisite, and lecture/lab hours if applicable. If in current catalog, copy and paste the text from the on-line catalog and indicate changes in red.

FIN 6330: Seminar in Investments

This seminar covers both the theories and empirical bodies of literature regarding investments. Major topics to be covered include choices under uncertainty, the state preference theory, mean-variance efficiency, the capital asset pricing model (CAPM), the market efficiency theory, as well as empirical evidence regarding capital asset pricing and market efficiency.

Program: Add: Change: Attach new/changed Program of Study description and 4-year plan. If in current catalog, copy and paste the text from the on-line catalog and indicate changes in red.

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Faculty: Add: Delete: Change: Attach new/changed faculty entry.
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College Introductory Pages: Add information: Change information:
Attach new/changed information. If in current catalog, copy and paste the text from the on-line catalog and indicate changes in red.

Approvals:

Chair Department Curriculum Committee

Chair Department

Chair College Curriculum Committee

Dean

Signature Date

9/14/05

9/10/05

9/1/05

9/16/05
FIN 6330 Seminar in Investments

Credit:
Three semester hours

Course Description:
This seminar covers both the theories and empirical bodies of literature regarding investments. Major topics to be covered include choices under uncertainty, the state preference theory, mean-variance efficiency, the capital asset pricing model (CAPM), the market efficiency theory, as well as empirical evidence regarding capital asset pricing and market efficiency.

Prerequisite:
FIN 6310—International Finance

Student Learning Outcomes:
- Students will analyze major issues and current intellectual contributions, through written and oral means.
- Students will integrate current research in investments, formulating research projects and case analysis to explain the literature, as well as to validate course material.
- Students will appraise major theories, tools, and concepts in the field of investment, integrating their findings into seminar research projects.
- Students will synthesize the basic theories and evidence regarding capital asset investments.

Seminar Topics:
- Capital asset pricing theories
- Capital markets and investments
- Theory of choice under uncertainty: Utility theory
- State-preference theory
• Mean-variance efficiency
• The capital asset pricing model
• Market efficiency theory
• The Sharpe-Lintner-Black models
• Multi-factor pricing models
• Market efficiency