

# **FINANCE I, IN 4302**

**Professor: Arturo Cifuentes**

## **Syllabus**

- [1] Introduction (1 class)
- [2] Time value of money; basic math (2 classes)
- [3] Portfolio theory (basic ideas, Markowitz, CAPM, APT, EMH and related topics) (10 classes)
- [4] Fixed income (4 classes)
- [5] Equities (1 class)
- [6] Financial management (basic ideas) (3 classes)
- [7] Future and options (4 classes)
- [8] Credit derivatives and securitization (4 classes)

## **REFERENCES**

- [A] Bodie, Kane & Marcus, Investments
- [B] Brealey, Myers & Allen, Principles of corporate finance
- [C] Copeland, Weston & Shastri, Financial theory and corporate policy
- [D] Hull, Options, Futures and other derivatives
- [E] Cifuentes & Lancaster, Collateralized debt obligations