

		<u>Monday</u>		<u>Wednesday</u>	<u>Due</u> (On Monday)	<u>Reading</u>
January		--	23	Syllabus	--	Chpt. 1
	28	Role of Financial Markets	30	Asset Classes	--	Chpt. 2-3
February	4	Probability and Statistics	6	Linear Algebra/Expected Utility	Quiz 1	--
	11	Risk Aversion/Portfolio Choice	13	MPT (1 risky, 1 risk-free asset)	HW 1	Chpt. 6
	18	MPT (2 risky assets)	20	MPT (many risky assets)	Quiz 2	Chpt. 7
	25	MPT (many risky, 1 risk-free)	27	Single Index Model	HW 2	Chpt. 8
March	4	Factor Models	6	CAPM	Quiz 3	Chpt. 9
	11	Efficient Market Hypothesis	13	Midterm	--	Chpt. 11
	18	--	20	--	Spring Break	
	25	Bonds	27	Yield Curves	HW 3	Chpt. 14-15
April	1	Duration	3	Convexity	Quiz 4	Chpt. 16
	8	Intro to Derivatives	10	Options	HW 4	Chpt. 20
	15	Binomial Model	17	Binomial Model (Bigger)	Quiz 5	Chpt. 21
	22	Black-Scholes	24	Futures	HW 5	Chpt. 22
May	29	Behavioral Finance	1	Review	Quiz 6	Chpt. 12
	6	Review			HW 6	--
	Sat. May 11, 8 am	Final Exam				