



**TEACHING PLAN**

<b>Graduate Program:</b> Business Management		
<b>Course:</b> <input checked="" type="checkbox"/> Academic Master's <input type="checkbox"/> Professional Master's <input checked="" type="checkbox"/> Doctorate		
<b>Discipline:</b> Investments		<b>Discipline code:</b> ENST10589
<b>Professor:</b> Wilson Toshiro Nakamura		<b>DRT:</b> 109829-1
<b>Workload:</b> 48h	<b>Credits:</b> 4	<input type="checkbox"/> Mandatory <input type="checkbox"/> Elective
<b>Syllabus:</b> Introduction to investments. Theory and practice of portfolios. Capital asset pricing model. Arbitrage pricing theory and multifactor models of risk and return. Efficient market hypothesis and behavioral finance. Fixed income securities. Analysis of securities. Options, futures and other derivatives. Portfolio management applied. International diversification.		
<b>Assessment Criteria:</b> The assessment will consist of: participation in class (weight 3), problem solving (weight 2), pre-design of an article (weight 2) and written test (weight 3).		



**Bibliography:**

BERK, Jonathan e DEMARZO, Peter. *Corporate Finance*. Fourth Edition. Pearson, 2016.

BODIE, Zvi, KANE, Alex e MARCUS, Alan J. *Investments*. Eleventh Edition. McGraw Hill. 2018.

BREALEY, Richard A.; MYERS, Stewart C.; ALLEN, Franklin *Principles of Corporate Finance*. 12<sup>a</sup> Edition. McGraw-Hill Bookman, 2016.

COPELAND, Thomas E.; WESTON, J. Fred; SHASTRI, Kuldeep. *Financial theory and corporate policy*. 4<sup>th</sup> Edition. Pearson Addison-Wesley, 2005.

DAMODARAN, Aswath. *Corporate finance*. 2<sup>nd</sup> Edition. Wiley Series in Finance, 2001.

ELTON, Edwin J., GRUBER, Martin J., BROWN, Stephen J. e GOETZMANN, William N. *Moderna Teoria de Carteiras e Análise de Investimentos*. Campus. 2012.

GRINBLATT, Mark; TITMAN, Sheridan. *Mercados Financeiros & Estratégia Corporativa*. 2a. Edição. Bookman, 2005.

JONES, Charles P. e JENSEN, Gerald R. *Investments – Analysis and Management*. 13<sup>th</sup> Edition. Wiley Binder Version. 2016.

LUENBERGER, David G. *Investment Science*. Second Edition. Oxford University Press. 2014.

RAPPAPORT, Alfred; MAUBOUSSIN, Michael J. *Análise de Investimentos*. Campus. 2001.

VISHWANATH, S. R. e KRISHNAMURTI, Chandrasekhar. *Investment Management: A Modern Guide to Security Analysis and Stock Selection*. Springer. 2009.

\* Miscellaneous articles selected and updated annually.