



The Hebrew University of Jerusalem

Syllabus

Investments and Securities - 55846

Last update 29-09-2023

HU Credits: 3

Degree/Cycle: 2nd degree (Master)

Responsible Department: Business Administration

Academic year: 0

Semester: 1st and/or 2nd Semester

Teaching Languages: Hebrew

Campus: Mt. Scopus

Course/Module Coordinator: Prof. Yigal Newman

Coordinator Email: ynewman@huji.ac.il

Coordinator Office Hours: Thursday, on advance coordination

Teaching Staff:

Prof Yigal Newman

Course/Module description:

In this course you will study the theory and practice of investment management in domestic and global (especially US) financial markets.

Course/Module aims:

Become familiar with Investment management, market structure and main financial instruments in Israeli and global markets.

Learning outcomes - On successful completion of this module, students should be able to:

*Understanding of financial markets, rules, trade platforms, types of players.
Knowledge of investment strategies and securities analysis.*

Attendance requirements(%):

80%

Teaching arrangement and method of instruction: Frontal Lecture (two may be delivered by zoom), slides (will be uploaded to Moodle), problem sets (including those based on managing a virtual trading account)

Course/Module Content:

- *Understanding the risk-return tradeoff*
- *Markets' trading, and investment vehicles*
- *optimal Portfolios*
- *Quantitative models: CAPM, APT, FF*
- *The efficient markets hypothesis, market anomalies*
- *Behavioral finance*
- *Passive and active investing*
- *Fundamental analysis*
- *International markets*

Required Reading:

Bodie, Kane, Markus, Investments 11th ed.

Additional Reading Material:

If you wish to enhance your knowledge, however, I would recommend the

following two textbooks:

Benninga S., 2008. Financial Modeling, 3rd edition (Cambridge, US, MIT Press)

Grading Scheme:

Written / Oral / Practical Exam 60 %

*Submission assignments during the semester: Exercises / Essays / Audits / Reports
/ Forum / Simulation / others 40 %*

Additional information:

*I welcome students to meet me during the office hours and class breaks to discuss
any aspect of the course.*