

## **Security Analysis**

Business Administration 417

Section: E100

Term: 2005 Spring

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Discussion Topics: Course Objectives:

This course provides an introduction to theoretical and practical issues involved in the market valuation of securities. The course covers three general areas: valuation of fixed income securities; valuation of equity securities and implications of combining securities in portfolios.

Grading: Class Participation 10%

Group Presentation 20%

Term Project 20%

Assignments 25%

Final Exam 25%

Required Texts: Geoffrey Poitras, *Security Analysis and Investment Strategy*, Blackwell, 1st edition, 2004. ISBN 0405112484

Additional Required Readings: Articles available for download at the class webpage and, through the links page, material

Recommended Texts: Other Useful Readings:

F. Fabozzi, *Bond Markets, Analysis and Strategies* (4 th ed.), Prentice-Hall, 2000.

G. Poitras, *The Early History of Financial Economics, 1478-1776*, Elgar, 2000.

S. Penman, *Financial Statement Analysis and Security Valuation*, New York: McGraw-Hill, 2001.

E. Elton and M. Gruber, *Modern Portfolio Theory and Investment Analysis* (5th ed.) New York: Wiley, 1995.

B. Graham, D. Dodd and S. Cottle, *Security Analysis* New York: McGraw-Hill, 1962.

J. Hull, *Options, Futures and Other Derivative Securities*, (5th ed.) Prentice-Hall, 2003.

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S. Mason, R. Merton, A. Perold and P. Tufano, Cases in Financial Engineering, Prentice-Hall, 1995.

P. Bernstein, Capital Ideas, The Improbable Origins of Modern Wall Street, New York: Free Press, 1992.

Materials/Supplies:

Prerequisite/Corequisite: BUS 315, BUS 316 and BUS 360. Students who have taken BUS 492 under the topic \204Security Analysis\211, may not take BUS 417 for further credit.

Notes:

This outline is derived from a course outline repository database that was maintained by SFU Student Services and the University's IT Services Department. The database was retired in 2014 and the data migrated to SFU Archives in 2015.