

# UNIVERSITY OF SARGODHA

## Noon Business School

COURSE OUTLINE: MBA 6<sup>th</sup> Stock Market & Efficiency

Spring 2020

Course Title: **Stock Market & Efficiency**

Course Code:

Credit Hours:03

Instructor: Dr. Haroon Hussain

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### DESCRIPTION AND OBJECTIVES

The module has two main objectives. First, it aims to give students an awareness and understanding of the way financial markets function in terms of the different categories of participants, their role in the financial system and their interaction. The second purpose of the module is to develop students' ability to understand, critically evaluate and conduct empirical research on the role of accounting and financial information in capital markets.

### INTENDED LEARNING OUTCOMES

After the completion of the course the student shall be able to understand the stock market terminology, method and techniques of trading and stock analysis along with the major concepts in stock market efficiency

### COURSE CONTENTS

### COURSE SCHEDULE

Week	Topics and Readings	Book
1	Course Introduction (Dos and Don'ts) Investment Background, Environment, Issues Market and Instruments	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
2	How Securities are Traded Mutual Funds and Other Investment Companies.	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
3	Risk and Return: Past and Prologue	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
4	Asset Pricing Models	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
5	Asset Pricing Models	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
6	Efficient Diversification	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
7	Efficient Market Hypothesis Empirical Evidence on Stock Returns, Anomalies of EMH	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
8	Efficient Markets and the Behavioral Critique	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)

9	Efficiency Estimation: Methods and Techniques Capital Market Research	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
10	Equity Valuation Model Financial Statement Analysis	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
11	Portfolio Performance Evaluation Process of Portfolio Management	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
12	The Theory of Active Portfolio Management	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
13	Technical Analysis	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
14	Reading Volume Signals	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
15	KSE Index Calculation	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)
16	KSE: How it reacts	Essentials of Investment by Bodie Kane and Marcus (Ed. 12)

**RESEARCH PROJECT /PRACTICALS /LABS /ASSIGNMENTS**

Research Project and Class Assignments

**ASSESSMENT CRITERIA**

Final Term Marks	50 Percent
Mid Term Marks	30 Percent
Sessional Marks	20 Percent