

# Final Exam Study Guide

## 1. Power Point Slides + Written Notes + Textbook

### Chapter 8: Efficient Market Hypothesis (Textbook: page 227 – page 251)

- What is the Efficient Market Hypothesis (EMH)? What are the implications under EMH?
- What are different versions of Efficient Market Hypothesis? What are the implications under each version?
- What is technical analysis? What is fundamental analysis?
- What are the roles of portfolio manager in the efficient market?
- How does the efficiency of market impact resource allocation?
- What are different types of managed investment companies?
- What are the tests that show the violations of EMH? How do you interpret those anomalies?
  - o Weak-Form Efficiency
  - o Semi-strong Form Efficiency
  - o Strong Form Efficiency
- How is the performance of active fund manager in the context of EMH as well as in reality?

### Chapter 9: Behavioral Finance and Technical Analysis (Textbook: page 259 – page 268)

- What is Behavioral Finance?
- What are different sources of behavioral biases? What are the examples under each source of biases?
- What is prospect theory? What are the implications under the prospect theory?
- What are limits to arbitrage?
- What are the examples that violate the law of one price? How do those examples support the arguments of limits to arbitrage?

### Chapter 2: Asset Classes and Financial Instruments (Textbook: page 29 – page 49)

- What is the money market?
- What are the types of assets that belong to the money markets?
  - o Treasury Bills
  - o Certificates of Deposits
  - o Commercial Paper

*Notes: You are expected to know the details of these securities. Since we did not cover Banker's Acceptances, Eurodollars, Repos and Reverses, so you do not need to review these concepts for the final exam*
- How is the performance of money market securities in general?
- What is the capital market?

# Finance Final Exam Study Guide

**WJ Hussar**



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