

Class Zero: Organization of the Class

Financial Markets, Fall 2020, SAIF

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**Shanghai Advanced Institute of Finance (SAIF)
Shanghai Jiao Tong University**

November 23, 2020

- **In Class:** 10% Class Participation and 20% In-Class Presentations.
- **Assignments:** 15% Group Projects and 15% Group Assignments.
- **Final Exam:** 40% Scheduled on January 7, 2021.

Student Presentations, Two Groups for Each Project

- 1 November 25*: China's Capital Markets for Global Investors.
- 2 November 30*: Performance Evaluation of China's Mutual Funds.
- 3 December 2: Equity Quant Investing in China.
- 4 December 7: Quant Investing with Machine Learning.
- 5 December 9*: Velocity of Fear: Understanding the Fear Gauge.
- 6 December 14: Option Pricing in China.
- 7 December 16: Monetary Policy in China.
- 8 December 21: China's Bond Market as Safe Haven for Global Investors?
- 9 December 23: Estimating the Financial Systemic Risk of Ant Group.
- 10 December 29: Corporate Defaults and Credit Pricing in China.
- 11 December 31: FinTech Platforms for Household Finance.

Assignments and Projects

- Group Assignments:
 - ① November 25: China's Capital Markets for Global Investors.
 - ② November 30: Performance Evaluation of China's Mutual Funds.
 - ③ December 9: Velocity of Fear: Understanding the Fear Gauge.
- Group Projects:
 - ① December 7: Empirical Analysis of Returns, Alpha, Beta, and R2.
 - ② December 16: Options.
 - ③ December 23: Fixed-Income.