UFRN
Portal do Coordenador Stricto

Universidade Federal do Rio Grande do Norte
Sistema Integrado de Gestão de Atividades Acadêmicas

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Visualizar comprovante de solicitação de cadastro de componente curricular

Tipo do Componente Curricular:	DISCIPLINA
Unidade Responsável:	PROGRAMA DE PÓS-GRADUAÇÃO EM ADMINISTRAÇÃO
Código:	PPGA0158
Nome:	MERCADO DE CAPITAIS
Ativo:	Sim
Carga Horária Teórica:	60 hrs.
Carga Horária Prática:	0 hrs.
Carga Horária Ead:	0 hrs.
Carga Horária Total:	60 hrs.
Matriculável On-Line:	Sim
Horário Flexível da Turma:	Sim
Horário Flexível do Docente:	Sim
Pode Criar Turma Sem Solicitação:	Não
Exige Horário:	Sim
Núm. Máximo de Docentes na Turma:	2
Modalidade de Educação:	Presencial
Permite CH Compartilhada entre Docentes:	Não
Permite Múltiplas Aprovações:	Não
Quantidade de Avaliações:	1
Ementa/Descrição:	Principais teorias de apreçamento de ativos, envolvendo otimização de carteiras, modelos de equilíbrio, modelos alternativos de apreçamento, diversificação internacional, eficiência de mercado, títulos de renda fixa, finanças comportamentais e conceitos introdutórios em derivativos.
Referências:	Aggarwal, Reena, Pedro a. C. Saffi, e Jason Sturgess. 2015. “The Role of Institutional Investors in Voting: Evidence from the Securities Lending Market”. The Journal of Finance 70 (5): 2309–46. https://doi.org/10.1111/jofi.12284. Alldredge, Dallin M., e David C. Cicero. 2015. “Attentive insider trading”. Journal of Financial Economics 115 (1): 84–101. https://doi.org/10.1016/j.jfineco.2014.09.005. Antoniou, Constantinos, John A. Doukas, e Avanidhar Subrahmanyam. 2013. “Cognitive Dissonance, Sentiment, and Momentum”. Journal of Financial and Quantitative Analysis 48 (01): 245–75. https://doi.org/10.1017/S0022109012000592. Barbedo, Claudio Henrique, Eduardo Camilo da Silva, e Ricardo Pereira Câmara Leal. 2009. “Probabilidade de informação privilegiada no mercado de ações, liquidez intra-diária e níveis de governança corporativa”. Revista Brasileira de Economia 63 (1): 51–62. https://doi.org/10.1590/S0034-71402009000100004. Biais, Bruno, Thierry Foucault, e Sophie Moinas. 2015. “Equilibrium fast trading”. Journal of Financial Economics 116 (2): 292–313. https://doi.org/10.1016/j.jfineco.2015.03.004. Black, Fischer, e Myron Scholes. 1973. “The Pricing of Options and Corporate Liabilities”. Journal of Political Economy 81 (3): 637–54. Brennan, Michael, Sahn-Wook Huh, e Avanidhar Subrahmanyam. 2013. “An Analysis of the Amihud Illiquidity Premium”. Review of Asset Pricing Studies 3 (1): 133–76. https://doi.org/10.1093/rapstu/ras017. Brennan, Michael J., Tarun Chordia, e Avanidhar Subrahmanyam. 1998. “Alternative factor specifications, security characteristics, and the cross-section of expected stock returns1”. Journal of Financial Economics 49 (3): 345–73. https://doi.org/10.1016/S0304-405X(98)00028-2. Brennan, Michael J., Sahn-Wook Huh, e Avanidhar Subrahmanyam. 2015. “High-frequency measures of information risk”. Available at SSRN 2578168. http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2578168. Brennan, Michael J., e Avanidhar Subrahmanyam. 1996. “Market microstructure and asset pricing: On the compensation for illiquidity in stock returns”. Journal of Financial Economics 41 (3): 441–64. https://doi.org/10.1016/0304-405X(95)00870-K. Cheng, Si, Allaudeen Hameed, Avanidhar Subrahmanyam, e Sheridan Titman. 2014. “Short-Term Reversals: The Effects of Institutional Exits and Past Returns”. SSRN Scholarly Paper ID 2389408. Rochester, NY: Social Science Research Network. http://papers.ssrn.com/abstract=2389408. Chen, Nai-Fu, Richard Roll, e Stephen A. Ross. 1986. “Economic Forces and the Stock

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Chefe de Departamento
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