



## COURSE SYLLABUS

# Advanced Topics in Finance, 7.5 credits

*Advanced Topics in Finance, 7,5 högskolepoäng*

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<b>Course Code:</b> JATR29	<b>Education Cycle:</b> Advanced level
<b>Confirmed by:</b> Council for Undergraduate and Masters Education Apr 4, 2019	<b>Disciplinary domain:</b> Social sciences (75%) and natural sciences (25%)
<b>Valid From:</b> Aug 19, 2019	<b>Subject group:</b> NA1
<b>Version:</b> 1	<b>Specialised in:</b> A1N
	<b>Main field of study:</b> Business Administration, Economics

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### Intended Learning Outcomes (ILO)

On completion of the course the student will be able to:

Knowledge and understanding

1. explain advanced topics in finance
2. describe important research fields in the area of finance

Skills and abilities

3. analyze a finance related problem applying appropriate tools and methods
4. find relevant financial information using databases
5. apply quantitative methods in the field of finance
6. present written and orally the investigated problem, its theoretical framework, methods, and the results and conclusions from the project

Judgement and approach

7. critically review and orally comment on research project reports of other students
8. recognize ethical aspects in the context of financial investment decisions

### Contents

This course presents a smorgasbord of selected advanced topics in finance and therefore deepens the student's knowledge from previous finance courses including corporate finance. The major purpose of the course is to prepare students for writing a thesis in Finance at the advanced level. The various topics included are self-contained course modules and students will complete assignments related to each module. One important focus of the course is the application of quantitative methods in various contexts such as valuation techniques, financial statement analysis and asset pricing. In the assignment works students will also get familiar with retrieving financial information from common databases e.g. Amadeus and Datastream.

Main areas of topics are:

- Quantitative analysis of financial statements, introduction to statistical software GRET
- Application of advanced valuation techniques

- Principles of risk management
- Financing of innovation
- Private equity mergers & acquisitions and corporate finance
- Event study methodology

### Type of instruction

The course is conducted through lectures and seminars.

The teaching is conducted in English.

### Prerequisites

Bachelor's degree in Business Administration or Economics or the equivalent of 180 ECTS credits at an accredited university with at least 10 credits in statistics, mathematics or econometrics or the equivalent.

### Examination and grades

The course is graded A, B, C, D, E, FX or F.

Written assignments, ILO 1-6, 8 representing 6 credits

Presentation, ILO 7 representing 0,75 credits

Active opposition, ILO 7 representing 0,75 credits

Registration of examination:

Name of the Test	Value	Grading
Examination <sup>1</sup>	7.5 credits	A/B/C/D/E/FX/F

<sup>1</sup> All parts of compulsory examination in the course must be passed with a passing grade (A-E) before a final grade can be set. The final grade of the course is determined by the sum total of points for all parts of examination in the course (0-100 points). Grade is set in accordance to JIBS grading policy.

### Course evaluation

It is the responsibility of the examiner to ensure that each course is evaluated. At the outset of the course, evaluators must be identified (elected) among the students. The course evaluation is carried out continuously as well as at the end of the course. On the completion of the course the course evaluators and course examiner discuss the course evaluation and possible improvements. A summary report is created and archived. The reports are followed up by program directors and discussed in program groups and with relevant others (depending on issue e.g. Associate Dean of Education, Associate Dean of faculty, Director of PhD Candidates, Dean and Director of Studies). The next time the course runs, students should be informed of any measures taken to improve the course based on the previous course evaluation.

### Other information

JIBS students are expected to maintain a strong academic integrity. This implies to behave within the boundaries of academic rules and expectations relating to all types of teaching and examination.

Copying someone else's work is a particularly serious offence and can lead to disciplinary action. When you copy someone else's work, you are plagiarizing. You must not copy sections of work (such as paragraphs, diagrams, tables and words) from any other person, including another student or any other author. Cutting and pasting is a clear example of plagiarism. There is a workshop and online resources to assist you in not plagiarizing called the Interactive Anti-Plagiarism Guide.

Other forms of breaking academic integrity include (but are not limited to) adding your name to a project you did not work on (or allowing someone to add their name), cheating on an examination, helping other students to cheat and submitting other students work as your own, and using non-allowed electronic equipment during an examination. All of these make you liable to disciplinary action.

### **Course literature**

#### Literature

Hull, John: Options, Futures, and Other Derivatives, Pearson Educ., latest edition

Damodaran, Aswath: Investment Valuation: Tools and Techniques for Determining the Value of Any Asset, Wiley and Sons, latest edition

#### Articles and handouts