

Timetable Quantitative Finance, 15.0 hp (FÖ0459), fall 2020

Week	Date	Time	Subject/Literature	Classroom/Video	Comments	Lecturer
36 - Tuesday	01.09.20	13:15 – 13:45 14:00 – 15:00	Course Introduction Lecture 1: Introduction to Corporate Finance (BMA 12e Chapter 01)	In-class (Sal V) In-class lecture (Sal V)	Compulsory	AP AP
36 – Wednes.	02.09.20	10:30 – 12:30	[VCB] Lecture 2: Present Value and Future Value (BMA 12e Chapter 02)	Video lecture		AP
36 - Thursday	03.09.20	10:30 – 12:30	[VCB] Lecture 3: Valuing Bonds (BMA 12e Chapter 03)	Video lecture		AP
36 - Friday	04.09.20	10:30 – 12:30	[VCB] Continue Lecture 3: Valuing Bonds (BMA 12e Chapter 03)-reserved	Video lecture		AP
37 - Monday	07.09.20	10:30 – 12:30	[VCB] Lecture 4: The Value of Common Stocks (BMA 12e Chapter 04) Assignment 1 (Home Assignment) solutions to be submitted to Canvas before 14 Sep 20:00	Video lecture		AP -
37 – Tuesday	08.09.20	10:30 – 12:30	[VCB] Lecture 5: NPV and Other Investment Criteria (BMA 12e Chapter 05)	In-class lecture (Framtiden)		AP
37 – Wednes.	09.09.20	10:30 – 12:30	[VCB] Continue Lecture 5: NPV and Other Investment Criteria (BMA 12e Chapter 05)-reserved	Video lecture		AP
37 - Thursday	10.09.20	10:30 – 12:30 13:00 – 15:00	[VCB] Appl. & Exercises 1 (selected exercises from BMA 12e Chapters 2) [VCB] Appl. & Exercises 1	Datorsal 1 Biblioteket Datorsal 1 Biblioteket	Group B Group A	AP AP
38 - Monday	14.09.20	10:30 – 12:30	[VCB] Lecture 6: Making Investment Decisions with the NPV Rule (BMA 12e Chapter 06)	In-class lecture (Framtiden)		AP
38 - Tuesday	15.09.20	10:30 – 12:30	[VCB] Seminar 1: Review solutions to the Home Assignment + instructions for Seminar 2	In-class lecture (Framtiden)	Compulsory	AP
38 – Wednes.	16.09.20	10:30 – 12:30	[R] Lecture 7: (part 1) Introduction to Risk and Return (BMA 12e Chapter 07)	Video lecture		AP
38 - Thursday	17.09.20	10:30 – 12:30	[R] Lecture 7: (part 2) Introduction to Risk and Return (BMA 12e Chapter 07)	Video lecture		AP
38 - Friday	18.09.21	10:30 – 12:30 13:00 – 15:00	[VCB] Appl. & Exercises 2 (selected exercises from BMA 12e Chapter 3-4) [VCB] Appl. & Exercises 2	Datorsal 1 Biblioteket Datorsal 1 Biblioteket	Group A Group B	AP AP
39 - Monday	21.09.20	10:30 – 12:30	[R] Lecture 8: Portfolio Theory and CAPM (BMA 12e Chapter 08)	Video lecture		AP
39 – Wednes.	23.09.20	14:00 – 15:00	[VCB] Appl. & Exercises 3 (selected exercises from BMA 12e Chapters 5)	Via Zoom		AP
39 – Thursday	24.09.20		Submit a copy of Seminar 2 presentation to Canvas no later than 08:00 24 Sep.			-
39 – Friday	25.09.20	10:30 – 12:00	[R] Appl. & Exercises 4 (selected exercises from BMA 12e Chapters 6- 8)	Via Zoom		AP
40 - Monday	28.09.20	10:30 – 12:00	[R] Seminar 2: Group Assignment (Article Reflections)	Via Zoom		AP
40 - Tuesday	29.09.20	10:30 – 12:30	[R] Seminar 3: Group Assignment (Mini Cases) Submit your report of group assignment Seminar 3 to the Canvas no later than 10 Oct	In-class lecture (Framtiden)	Compulsory	AP -
40 – Wednes.	30.09.20	10:30 – 12:30	[RM] Lecture 9: Investment, Strategy, and Economic Rents (BMA 12e Chapters 11)	Video lecture		AP
40 - Thursday	01.10.20	13:00 – 15:00	[RM] Appl. & Exercises 5 (selected exercises from BMA 12e Chap 11) + @Risk simulation	Online		AP AP
40 - Friday	02.10.20	9:30 – 12:30	[RM] Lecture 10: Project analysis (BMA 12e Chapter 10)	Video lecture		AP

Week	Date	Time	Subject	Classroom/Video	Comments	Lecturer
41 - Monday	05.10.20	10:30 – 12:30	[FO] Lecture 11: Valuing Options (Real-Option Theory)-Part 1	Video lecture		SB
41 - Tuesday	06.10.20	10:30 – 12:30	[FO] Lecture 11: Valuing Options (Real-Option Theory)- Part 2	Video lecture		SB
41 - Wednes.	07.10.20	10:30 – 12:30	[FM-RM] Seminar 4: Group Assignment (mini cases) Submit your report of group assignment Seminar 4 to the Canvas no later than 13 Oct	Video lecture		AP
41- Thursday	08.10.20	100:00 – 12:00	[RM] Appl. & Exercises 6 Introduction to @Risk simulation	Online		AP
		13:00 – 15:00	[RM] Appl. & Exercises 6 Introduction to @Risk simulation			AP
		13:00 – 15:00	Reserved for group assignment and the course project	Datorsal 1/2 Biblioteket		
41- Friday	09.10.20	10:30 – 12:30	[FO] Lecture 12: Stochastic Dominance (SDRF and SERF approaches)	Video lecture		SB
42 - Monday	12.10.20	10:30 – 12:30	[FO] Appl. & Exercises 7 -Valuing Options & Stochastic Dominance	Online		SB
		13:00 – 15:00	[FO] Appl. & Exercises 7	Online		SB
42 - Tuesday	13.10.20	10:30 – 12:30	[FO] Seminar 5: Group Assignment [Valuing Options & Stochastic Dominance] Submit your report of group assignment Seminar 5 to the Canvas no later than 19 Oct	Online	Compulsory	SB
42 – Wednes.	14.10.20	11:00 – 12:00	Brief introduction to “Simtable” function @Risk	Video lecture		AP
42 - Thursday	15.10.20	10:30 – 12:30	[FM] Lecture 13: (Part 1) Financial Analysis (BMA 12e Chapters 28-29)	Video lecture		AP
43 - Monday	19.10.20	10:30 – 12:30	Seminar 6: Course Project Presentation using @Risk Submit your report of group assignment Seminar 6 to the Canvas no later than 25 Oct	In-class lecture (Framtiden)	Compulsory	AP
43 -Tuesday	20.10.20	10:30 – 12:30	[FM] Lecture 13: (Part 2) Financial Analysis (BMA 12e Chapters 28-29)-reserved	Video lecture		AP
43 -Wednes.	21.10.20	10:30 – 12:30	[FM] Appl. & Exercises 8 (selected exercises from BMA 12e Chapters 28 and 29)	Datorsal 2 Biblioteket	Group A	AP
		13:00 – 15:00	[FM] Appl. & Exercises 8 (selected exercises from BMA 12e Chapters 28 and 29)	Datorsal 2 Biblioteket	Group B	
43-Thursday	22.10.20	10:30 – 12:30	[FM] Appl. & Exercises 9 -Reserved	Datorsal 1 Biblioteket	Group B	AP
		13:00 – 15:00	[FM] Appl. & Exercises 9- Reserved	Datorsal 1 Biblioteket	Group A	
			Course Evaluation	Datorsal 1 Biblioteket		AP
43 - Friday	23.10.20	10:30 – 12:30	Seminar 6: Continue Course Project Presentation using @Risk- reserved	In-class lecture Lennart Kennes sal		AP
	27.10.20	10:00 – 14:00	FINAL EXAM	TBA		
	30.10.20		Deadline for all overdue assignments and project amendments (no later than 20:00)			
	02.12.20	13:00 – 17:00	RE-EXAM	TBA		

AP: Ashkan Pakseresht (ashkan.pakseresht@slu.se)

SB: Shyam Kumar Basnet (shyam.kumar.basnet@slu.se)

Principles of Corporate Finance, Brealey, R.A., Myers, S.C., Allen, F., McGraw-Hill Companies, 12e. [BMA]

Value and Capital Budgeting [VCB]

Risk and Portfolio Analysis [R]

Risk Management [RM]

Financial Options [FO]

Financial Management [FM]

NOTE: Please note that the schedule is subject to change due to coronavirus pandemic. The above schedule is made in accordance with the teaching policy decided by the Vice-chancellor and Board of Education came into effect from 15 June 2020.

The Ashkan's contact hours would be Wednesdays between 13-14 via zoom (you need to book in advance).

Premises

Datorsal 1 Biblioteket C-190100B. Ultunabiblioteket. Uppsala. 18
Datorsal 1 MVM C-241B2019. MVM. Uppsala. 15
Datorsal 1 Ulls hus C-250A130. Ulls hus A-blocket. Uppsala. 6
Datorsal 2 Biblioteket C-190100C. Ultunabiblioteket. Uppsala. 16
Datorsal 3 MVM C-241B2030. MVM. Uppsala. 6

Framtiden (videokonferens) C-241A2034. MVM. Uppsala. 27
Sal V C-250E223. Ulls hus E-blocket. Uppsala. 32
Tentamensrum A1 C-185226. Undervisningshuset. Uppsala. 5
Tentamensrum A5 C-185216. Undervisningshuset. Uppsala. 5
Tentamenssal 1 C-185202.1. Undervisningshuset. Uppsala. 39
Tentamenssal 2 C-185202.2. Undervisningshuset. Uppsala. 48