

Timetable Quantitative Finance, 15.0 hp (FÖ0459), Fall 2022, Ashkan Pakseresht (AP) and Jens Rommel (JR)

All rooms and links will be announced shortly before the course

Week	Date	Time	Chapter/Subject	Classroom	Lecturer
Week 35					
Monday					
Tuesday					
Wednesday					
Thursday	Sept 1	13-16	13:00 – 14:00 Course Introduction 14:00 – 16:00 Lecture 1: Introduction to Corporate Finance (BMA 12e Chapter 01)	On campus, tba	JR
Friday	Sept 2		13:00 – 15:00 Lecture 2: Present Value and Future Value (BMA 12e Chapter 02)	Online, Zoom	AP
Week 36					
Monday	Sept 5		13:00 – 15:00 Lecture 3: Valuing Bonds (BMA 12e Chapter 03)	Online, Zoom	AP
Tuesday	Sept 6		13:00 – 15:00 [VCB] Continue Lecture 3: Valuing Bonds (BMA 12e Chapter 03) Assignment 1 (Home Assignment) solutions to	Online, Zoom	AP

			be submitted to Canvas before 14 Sep 20:00		
Wednesday	Sept 7		10:00 – 12:00 [VCB] Lecture 4: The Value of Common Stocks (BMA 12e Chapter 04)	Online, Zoom	AP
Thursday	Sept 8		13:00 – 15:00 [VCB] Lecture 5: NPV and Other Investment Criteria (BMA 12e Chapter 05)	Online, Zoom	AP
Friday	Sept 9		13:00 – 15:00 [VCB] Continue Lecture 5: NPV and Other Investment Criteria (BMA 12e Chapter 05)- reserved	Online, Zoom	AP
Week 37					
Monday	Sept 12		13:00 – 15:00 [VCB] Appl. & Exercises 1 (selected exercises from BMA 12e Chapter 2)	Online, Zoom	AP
Tuesday	Sept 13		10:00 – 12:00 [VCB] Lecture 6: Making Investment Decisions with the NPV Rule (BMA 12e Chapter 06)	On campus, tba	JR
Wednesday	Sept 14		10:00 – 12:00 [R] Lecture 7: Introduction to Risk and Return (BMA 12e Chapter 07)	On campus, tba	JR
Thursday	Sept 15		10:00 – 12:00	On campus, tba	JR

			[VCB] Appl. & Exercises 2 (selected exercises from BMA 12e Chapter 3-4)		
Friday	Sept 16		10:00 – 12:00 [R] Lecture 8: Portfolio Theory and CAPM (BMA 12e Chapter 08)	On campus, tba	JR
Week 38					
Monday	Sept 19				
Tuesday	Sept 20				
Wednesday	Sept 21				
Thursday	Sept 22		10:00 – 12:00 Appl. & Exercises 3 (selected exercises from BMA 12e Chapters 5) 13:00 – 15:00 [R] Seminar 3: Group Assignment (Mini Cases) Compulsory Submit your report of group assignment Seminar 3 in Canvas, no later than 10 Oct	On campus, tba	JR
Friday	Sept 23		10:00 – 12:00 [RM] Lecture 9: Investment, Strategy, and Economic Rents (BMA 12e Chapters 11) 13:00 – 15:00 [R] Appl. & Exercises 4 (selected exercises from BMA 12e Chapters 6-8)	On campus, tba	JR

Week 39					
Monday	Sept 26		10:00 – 12:00 [RM] Lecture 10: Project Analysis (BMA 12e Chapter 10)	On campus, tba	JR
Tuesday	Sept 27		10:00 – 12:00 [FO] Lecture 11: Valuing Options (Real-Option Theory)-Part 1 13:00 – 15:00 [FO] Lecture 11: Valuing Options (Real-Option Theory)- Part 2	On campus, tba	JR
Wednesday	Sept 28		10:00 – 12:00 [FM-RM] Seminar 4: Group Assignment (mini cases)	On campus, tba	JR
Thursday	Sept 29		10:00 – 12:00 [RM] Appl. & Exercises 5-6 (selected exercises from BMA 12e Chap 11) + @Risk simulation 13:00 – 15:00 Reserved for group assignment and the course project	On campus, tba	JR
Friday	Sept 30		10:00 – 12:00 [FO] Lecture 12: Stochastic Dominance (SDRF and SERF approaches)	On campus, tba	JR
Week 40					
Monday	Oct 3		10:00 – 12:00	On campus, tba	JR

			[FO] Appl. & Exercises 7 -Valuing Options & Stochastic Dominance		
Tuesday	Oct 4		10:00 – 12:00 [FO] Seminar 5: Group Assignment [Valuing Options & Stochastic Dominance] Online Compulsory Submit your report of group assignment Seminar 5 to the Canvas no later than 19 Oct	On campus, tba	JR
Wednesday	Oct 5		10:00 – 12:00 Introduction to “Simtable” function @Risk	On campus, tba	JR
Thursday	Oct 6		10:00 – 12:00 [FM] Lecture 13: Financial Analysis (BMA 12e Chapters 28-29)	On campus, tba	JR
Friday	Oct 7				
Week 41					
Monday	Oct 10		10:00 – 12:00 Seminar 6: Course Project Presentation using @Risk Video lecture Compulsory 13:00 – 15:00 Course Evaluation	On campus, tba	JR

			Submit your report of group assignment Seminar 6 to the Canvas no later than 25 Oct		
Tuesday	Oct 11		10:00 – 12:00 [R] Seminar 2: Group Assignment (Article Reflections)	On campus, tba	JR
Wednesday	Oct 12		10:00 – 12:00 [FM] Appl. & Exercises 8 (selected exercises from BMA 12e Chapters 28 and 29)	On campus, tba	JR
Thursday	Oct 13		10:00 – 12:00 [FM] Appl. & Exercises 9	On campus, tba	JR
Friday	Oct 14				
Week 42					
Monday					
Tuesday					
Wednesday					
Thursday					
Friday					
Week 43					
Monday					
Tuesday					
Wednesday					
Thursday	Oct 27		FINAL EXAM	On campus, tba	
Friday					

Value and Capital Budgeting [VCB]

Risk and Portfolio Analysis [R]

Risk Management [RM]

Financial Options [FO]

Financial Management [FM]