

Timetable Quantitative Finance, 15.0 hp (FÖ0459), fall 2021

Week	Date	Time	Subject/Literature	Classroom/Video	Comments	Lecturer
35 - Tuesday	31.08.21	13:15 – 13:45	Course Introduction	Video lecture/Online		AP
		14:00 – 16:00	Lecture 1: Introduction to Corporate Finance (BMA 12e Chapter 01)	Video lecture/Online		AP
35 – Wednes.	01.09.21	10:00 – 12:00	[VCB] Lecture 2: Present Value and Future Value (BMA 12e Chapter 02)	Video lecture/Online		AP
35 - Thursday	02.09.21	10:00 – 12:00	[VCB] Lecture 3: Valuing Bonds (BMA 12e Chapter 03)	Video lecture/Online		AP
35 - Friday	03.09.21	10:00 – 12:00	[VCB] Continue Lecture 3: Valuing Bonds (BMA 12e Chapter 03)	Video lecture/Online		AP
36 - Monday	06.09.21	10:00 – 12:00	[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/Online		AP -
36 –Tuesday	07.09.21	10:00 – 12:00	[VCB] Lecture 5: NPV and Other Investment Criteria (BMA 12e Chapter 05)	Video lecture/Online		AP
36 – Wednes.	08.09.21	10:00 – 12:00	[VCB] Continue Lecture 5: NPV and Other Investment Criteria (BMA 12e Chapter 05)-reserved	Video lecture/Online		AP
36 - Thursday	09.09.21	09:00 – 11:00	[VCB] Appl. & Exercises 1 (selected exercises from BMA 12e Chapter 2)	Online		AP
		13:00 – 15:00	[VCB] Appl. & Exercises 1 (selected exercises from BMA 12e Chapters 2)	Online		AP
37 - Monday	13.09.21	10:00 – 12:00	[VCB] Lecture 6: Making Investment Decisions with the NPV Rule (BMA 12e Chapter 06)	Video lecture/Online		AP
37 - Tuesday	14.09.21	10:00 – 12:00	[VCB] Seminar 1: Review solutions to the Home Assignment + instructions for Seminar 2	Online	Compulsory	AP
		13:00 – 15:00	[VCB] Seminar 1: Review solutions to the Home Assignment-reserved	Online		
37 – Wednes.	15.09.21	10:00 – 12:00	[R] Lecture 7: Introduction to Risk and Return (BMA 12e Chapter 07)	Video lecture/Online		AP
37 - Thursday	16.09.21	10:00 – 12:00	[VCB] Appl. & Exercises 2 (selected exercises from BMA 12e Chapter 3-4)	Online		AP
		13:00 – 15:00	[VCB] Appl. & Exercises 2			
37 - Friday	17.09.21		Landskampen 2021			
38 - Monday	20.09.21	10:00 – 12:00	[R] Lecture 8: Portfolio Theory and CAPM (BMA 12e Chapter 08)	Video lecture/Online		AP
38 – Wednes.	22.09.21	14:00 – 15:00	[VCB] Appl. & Exercises 3 (selected exercises from BMA 12e Chapters 5)	Online		AP
38 – Thursday	23.09.21		Submit a copy of Seminar 2 presentation to Canvas no later than 08:00 27 Sep.			-
38 – Friday	24.09.21	10:00 – 12:00	[R] Appl. & Exercises 4 (selected exercises from BMA 12e Chapters 6- 8)	Online		AP
39 - Monday	27.09.21	10:00 – 12:00	[R] Seminar 2: Group Assignment (Article Reflections)	Online		AP
39 - Tuesday	28.09.21	10:00 – 12:00	[R] Seminar 3: Group Assignment (Mini Cases)	Online	Compulsory	AP
		10:00 – 12:00	Submit your report of group assignment Seminar 3 to the Canvas no later than 10 Oct			
39 – Wednes.	29.09.21	10:00 – 12:00	[RM] Lecture 9: Investment, Strategy, and Economic Rents (BMA 12e Chapters 11)	Video lecture/Online		AP
39 - Thursday	30.09.21	13:00 – 15:00	[RM] Appl. & Exercises 5 (selected exercises from BMA 12e Chap 11) + @Risk simulation	Online		AP AP
40 - Friday	01.10.20	10:00 – 12:00	[RM] Lecture 10: Project Analysis (BMA 12e Chapter 10)	Video lecture/Online		AP

Week	Date	Time	Subject	Classroom/Video	Comments	Lecturer
40 - Monday	04.10.21	10:00 – 12:00	[FO] Lecture 11: Valuing Options (Real-Option Theory)-Part 1	Video lecture/Online		SB
40 - Tuesday	05.10.21	13:00 – 15:00	[FO] Lecture 11: Valuing Options (Real-Option Theory)- Part 2	Video lecture/Online		SB
40 - Wednes.	06.10.21	10:00 – 12:00	[FM-RM] Seminar 4: Group Assignment (mini cases) Submit your report of group assignment Seminar 4 to the Canvas no later than 15 Oct	Video lecture	Compulsory	AP
40- Thursday	07.10.21	10:00 – 12:00	[RM] Appl. & Exercises 6 Introduction to @Risk simulation	Online		AP
		13:00 – 15:00	[RM] Appl. & Exercises 6 Introduction to @Risk simulation	Online		AP
		13:00 – 15:00	Reserved for group assignment and the course project	Online		
40- Friday	08.10.21	10:00 – 12:00	[FO] Lecture 12: Stochastic Dominance (SDRF and SERF approaches)	Video lecture/Online		SB
41 - Monday	11.10.20	10:30 – 12:30	[FO] Appl. & Exercises 7 -Valuing Options & Stochastic Dominance	Online		SB
		13:00 – 15:00	[FO] Appl. & Exercises 7	Online		SB
41 - Tuesday	12.10.21	10:00 – 12:00	[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
41 – Wednes.	13.10.21	10:00 – 12:00	Introduction to “Simtable” function @Risk	Video lecture/Online		AP
41 - Thursday	14.10.21	10:00 – 12:00	[FM] Lecture 13: (Part 1) Financial Analysis (BMA 12e Chapters 28-29)	Video lecture/Online		AP
42 - Monday	18.10.21	10:00 – 12:00	Seminar 6: Course Project Presentation using @Risk	Video lecture	Compulsory	AP
		13:00 – 15:00	Course Evaluation Submit your report of group assignment Seminar 6 to the Canvas no later than 25 Oct			
42 -Tuesday	19.10.21	10:00 – 12:00	[FM] Lecture 13: (Part 2) Financial Analysis (BMA 12e Chapters 28-29)-reserved	Video lecture/Online		AP
42 -Wednes.	20.10.21	10:00 – 12:00	[FM] Appl. & Exercises 8 (selected exercises from BMA 12e Chapters 28 and 29)	Online		AP
		13:00 – 15:00	[FM] Appl. & Exercises 8 (selected exercises from BMA 12e Chapters 28 and 29)	Online		
42-Thursday	21.10.21	10:00 – 12:00	[FM] Appl. & Exercises 9	Online		AP
		13:00 – 15:00	[FM] Appl. & Exercises 9	Online		AP
42 - Friday	22.10.21	10:00 – 12:00	Seminar 6: Continue Course Project Presentation using @Risk- reserved	Video lecture/Online		AP
	28.10.21	4 hours	FINAL EXAM	To be announced		
	30.10.21		Deadline for all overdue assignments and project amendments (no later than 20:00)			
	08.12.21	4 hours	RE-EXAM	To be announced		

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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: Due to the Covid-19 pandemic situation, the course will be given online.

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 June 2021.

The course leader's contact hours would be Wednesdays between 13:00-14:00 via zoom (you need to book in advance by sending email).