



## KURSPLAN

# Advanced Topics in Finance, 7,5 högskolepoäng

*Advanced Topics in Finance, 7.5 credits*

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<b>Kurskod:</b>	JATR29	<b>Utbildningsnivå:</b>	Avancerad nivå
<b>Fastställd av:</b>	Council for Undergraduate and Masters Education 2019-04-04	<b>Utbildningsområde:</b>	Samhällsvetenskapliga området (75%) och naturvetenskapliga området (25%)
<b>Reviderad av:</b>	Examinator 2024-08-16	<b>Ämnesgrupp:</b>	NA1
<b>Gäller fr.o.m.:</b>	2024-08-19	<b>Fördjupning:</b>	A1N
<b>Version:</b>	5	<b>Huvudområde:</b>	Företagsekonomi, Nationalekonomi

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### Lärandemål

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

Kunskap och förståelse

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

Färdighet och förmåga

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 in written and oral formats the investigated problem, its theoretical framework, methods, its results and conclusions

Värderingsförmåga och förhållningssätt

7. Review and comment on assignments of other students
8. recognize ethical aspects in the context of financial investment decisions

### Innehåll

This course presents a mix of selected topics in finance at the advanced level. Its main purpose is to provide students with knowledge that is central to academics and professionals in finance, and to serve as a preparation for writing a thesis in finance at the advanced level. Students will complete assignments, where the application of empirical methods in various contexts is necessary, introducing students to applied research in finance. In the assignments, students will get familiar with academic and professional papers in finance, with retrieving financial information from common databases, and with applying empirical methods using that information.

Topics that are commonly covered in the course lie within (but are not restricted to) the following:

- Introduction to statistical softwares and common databases
- Asset valuation
- Asset pricing
- Market efficiency
- Risk management
- Financial stability
- Macro-finance
- Mergers, acquisitions and restructuring
- Financial institutions

### Connection to Research and Practice

Financial theories are presented in connection with empirical work and real-world problems. The course is also related to research and practice as students write assignments which review key academic papers on the various topics covered in the course, identify the relevant theoretical and empirical frameworks to be used, apply the relevant empirical methods using data retrieved from common databases, and identify avenues for more in-depth applied research in finance.

### Undervisningsformer

The course is conducted through lectures and seminars.

Undervisningen bedrivs på engelska.

### Förkunskapskrav

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 och betyg

Kursen bedöms med betygen A, B, C, D, E, FX eller F.

Individual written assignments (ILO 1-6, 8), representing 6 credits

Group Presentations (ILO 6, 7), representing 1,5 credits

Poängregistrering av examinationen för kursen sker enligt följande system:

Examinationsmoment	Omfattning	Betyg
Individual written assignments <sup>1</sup>	6 hp	A/B/C/D/E/FX/F
Group Presentations <sup>1</sup>	1,5 hp	A/B/C/D/E/FX/F

<sup>1</sup> Registration of examination:

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.

### Kursvärdering

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.

### **Övrigt**

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.

### **Kurslitteratur**

Brooks, Chris. "Introductory Econometrics for Finance". Cambridge University Press. Latest edition

Handouts and Lecture Notes

Academic and professional articles related to the topics presented in the course