



**FN 6020      INVESTMENT & PORTFOLIO MANAGEMENT      3 CREDITS**

**Course Description**

Investment and Portfolio Management introduces students to modern portfolio theory by focusing on the risk-return trade-off, investors' risk preferences, portfolio optimization, and index models. It subsequently addresses the implications of portfolio theory for the equilibrium structure of expected rates of return on risky assets and covers other topics important for portfolio managers, notably performance evaluation and active portfolio management.

**FN 6025      MANAGERIAL ACCOUNTING FOR      3 CREDITS**  
**DECISION MAKING**

**Course Description**

The course provides an introduction to cost measurement, cost allocation, pricing and budgeting. The course focuses on the application of these tools to effective decision making.

**FN 6035      CREDIT RISK MANAGEMENT      3 CREDITS**

**Course Description**

The course will introduce the concept of corporate credit risk from a practical point of view. Credit risk management requires knowledge of financial markets and products, laws and regulations and quantitative techniques for credit risk evaluation. The course deals with the analytical aspects of credit risk - such as identifying industry or company specific risk – as well as the technical requirements of risk management which include statistical techniques for credit risk evaluation.

**FN 6055      SEMINAR IN ETHICS IN FINANCE      1 CREDIT**

**Prerequisites: None**

**Course description**

Introduction to major theories and moral problems as encountered in the domain of business financial decisions. The use of reasoning in moral assessment of finance related business practices. The seminar will pursue an interdisciplinary approach and will be delivered by faculty specialized in Ethics and in Finance.

**FN 6130      FINANCIAL STATEMENT ANALYSIS      3 CREDITS**  
**& EQUITY VALUATION**

**Prerequisites:**

FN 6010      Financial Management

**Course Description**

The course develops an understanding of financial statements and the tools to analyse evaluate and project financial performance. Moreover, the course introduces the basic techniques to calculate the value of a company. It links corporate finance to corporate strategy by instilling a managing value mind set in the corporation.

**FN 6131      MODELING FINANCIAL DECISIONS****3 CREDITS****Prerequisites:**

FN 6009 Quantitative Methods for Business

**Course Description**

In a free enterprise economy and a highly competitive environment the business person should be equipped with a sound foundation in the theory and practice of econometric modeling as applied in finance. Modeling Financial Decisions helps the student, to meet the challenge successfully; the business person develops skills necessary to conduct his/her own empirical investigations of a range of economic and financial relationships. The course addresses major topics such as regression analysis, principal components in finance, volatility modeling, time series analysis and forecasting.

**FN 6132      INTERNATIONAL FINANCE****3 CREDITS****Prerequisites:**

FN 6010 Financial Management

**Course Description**

International Finance introduces students to issues involved in the financial management of multinational corporations and those firms exposed to global competition. It addresses major topics such as the balance of payments, international monetary system, international financial crises, exchange rate determination, parity conditions and foreign currency risk management.

**FN 6133      FINANCIAL DERIVATIVES & RISK MANAGEMENT****3 CREDITS****Prerequisites:**

FN 6009 Quantitative Methods for Business

**Course Description**

Financial Derivatives and Risk Management introduces students to the concepts of no-arbitrage, replicating portfolios, and self-financing strategies, which are essential for an in-depth understanding of the derivatives valuation process. The course deals with forwards, futures, equity options, caps, floors and other derivative instruments which represent the most commonly used products in risk management. The course also introduces students to structured products that have gained popularity in the world of investment banking. Sessions combine lectures, where the theory is presented, and practice classes, where examples that are related to the real business/banking environment are analyzed.

**FN 6223      FIXED INCOME ANALYSIS****3 CREDITS****Prerequisites:**BU 6009 Quantitative Methods  
FN 6010 Financial Management**Course Description**

Fixed Income Analysis provides thorough coverage of fixed income products and analytical techniques for valuing bonds, including quantification of their exposure to changes in interest

rates. It also addresses issues pertaining to recent financial innovation and portfolio strategies for achieving client's objectives.

**FN 6234      INVESTMENTS & TRADING SIMULATION      3 CREDITS**

**Prerequisites:**

FN 6009 Quantitative Methods for Business

FN 6020 Investment and Portfolio Management

The course also requires training to use the Reuters Data Base. The training is provided by Thomson-Reuters and must be completed prior to taking the course.

**Course Description**

Investments and Trading are the focus areas of Asset Management. This course builds on the theoretical knowledge gained from previous Investment courses and provides both additional knowledge on investment decisions and practical hands-in, real world experience of the entire investment process. This includes asset allocation, investment strategies, security selection, portfolio construction, portfolio valuation, performance measurement and rebalancing. The course develops the knowledge that students need to embark in a career in Asset Management as portfolio managers, investment analysts, strategists or private bankers.

**FN 6360      CAPSTONE PROJECT      3 CREDITS**

**Prerequisites:**

FN 6010 Financial Management

FN 6020 Investment and Portfolio Management

FN 6130 Financial Statement Analysis and Equity Valuation

Five additional courses completed or in progress

**Course Description**

Candidates for the MS in Finance are required to submit a dissertation. The following two options are available:

(i) Equity Research Report

or

(ii) Investment Analysis Project

Students have one semester (13 weeks) to complete the dissertation under the continuous supervision of a faculty supervisor. The dissertation is presented to a panel consisting of the supervisor, two other faculty members, and one or two professionals.

Final assessment is carried out by the supervisor.