

Master of Science in Finance (English Program) - MSF

Department of Banking and Finance

Chulalongkorn Business School

Chulalongkorn University

MSF Courses Offered for Academic Term 1/2017 [Aug 15 - Dec 2, 2017]

MSF Full Time Program			
Year 1 Term 1 (Full Time)			Credit
Required	2604631	Finance Theory I	2
	2604643	Derivatives and Risk Management	3
	2604647	Financial Statement Analysis	3
	2604674	Financial Econometrics	3
	2604680	Ethics in Finance	1

MSF Flexible Program			
Year 1 Term 1 (Flexible)			Credit
Required	2604631	Finance Theory I	2
	2604674	Financial Econometrics	3
	2604680	Ethics in Finance	1
Year 2 Term 4 (Flexible)			Credit
Required	2604896	Comprehensive Exam (Plan B)	S/U
Elective courses choose 2	2604664	Strategic Portfolio Management	2
	2604670	Equity Analysis and Valuation	2
	2604692	Special Topics in Finance***	2

Course ID	Course	Instructor	Description	Credit
2604631	Finance Theory I	Asst. Prof. Ruttachai Seelajaroen, Ph.D.	Investment and consumption decisions under certainty and uncertainty; expected utility theory; stochastic dominance; portfolio theories; asset pricing theories; market efficiency; capital budgeting; asymmetric information.	2 (2-0-6)
2604643	Derivatives and Risk Management	Asst. Prof. Sira Suchintabandit, Ph.D.	Derivative markets; options and trading strategies; option pricing models; option price sensitivities; futures and trading strategies; swaps; forward rate agreements; interest rate options; value at risk (VaR) approaches; real options.	3 (3-0-9)
2604647	Financial Statement Analysis	Asst. Prof. Visarut Sribunnak, Ph.D.	Techniques for financial statement analysis and their interpretation for decision making; uses of financial statement information in practices; demand and supply of financial statement information; quality of financial statement information; credit analysis; security analysis; risk analysis; corporate valuation.	3 (3-0-9)
2604664	Strategic Portfolio Management	Asst. Prof. Anirut Pisedtasalasai, Ph.D.	Concepts, process and construction of investment portfolios; portfolio management strategies and diversification; portfolio performance evaluation; portfolio management for individual and institutional investors; asset allocation.	2 (2-0-6)
2604670	Equity Analysis and Valuation	Tanakorn Likitapiwat, Ph.D.	Market efficiency and valuation; discounted cash flow valuation; relative valuation; residual income valuation and economic value added; option application for stock valuation; technical analysis.	2 (2-0-6)

Course ID	Course	Instructor	Description	Credit
2604674	Financial Econometrics	Narapong Srivisal, Ph.D.	Statistical techniques and econometrics for financial research; linear regression analysis; hypothesis testing; large sample statistical theory; relaxing assumptions of classical linear regression models; univariate time series analysis.	3 (3-0-9)
2604680	Ethics in Finance	Asst. Prof. Thomas Connelly, Ph.D.	Code of ethics; standards of professional conduct; ethics in the investment profession.	1 (1-0-3)
2604692	Special Topics in Finance		Current issues and topics in finance; current development in financial theories, practice and finance markets; interesting topics in finance; current research in finance	2 (2-0-6)
2604896	Comprehensive Exam			S/U

NOTE:

***= For outgoing exchange students only.