Master of Science in Finance (English Program) - MSF

Department of Banking and Finance

Chulalongkorn Business School

Chulalongkorn University

MSF Courses Offered for Academic Term 2/2018 [December 11, 2018 - March 29, 2019]

MSF Full Time Program				
Year 1 Term 2 (Full Time)			**Credit**	**Tentative Exam Date**
Required	2604643	Derivatives and Risk Management	3	3rd week of March
	2604711	Special Project I (Plan B)	3	2nd week of February
	2604811	Thesis (Plan A) - Proposal	2	2nd week of February
Elective course Plan A+B choose 3	2604662	Alternative and Innovation in Investment	2	3rd week of March
	2604667	Market Microstructure	2	3rd week of March
	2604668	Corporate Governance and Compliance	2	3rd week of March
	2604670	Equity Analysis and Valuation	2	2nd week of March
	2604678	Macro Issues in Finance	2	2nd week of March
	2604687	Financial Programming	2	2nd week of March
	2604692	Special Topics in Finance***	2	-
	2604696	Practical Corporate Financial Modeling**	2	3rd week of March

NOTE: ** Condition: Prerequisite 2604639 Finance Theories.

*** For outgoing exchange students only.

MSF Flexible Program				
Year 1 Term 2 (Flexible)			**Credit**	**Tentative Exam Date**
Required	2604647	Financial Statement Analysis	3	3rd week of March
	2604674	Financial Econometrics	3	3rd week of March
Year 2 Term 5 (Flexible)			**Credit**	**Tentative Exam Date**
Required	2604711	Special Project I (Plan B)	3	TBA
Elective course choose 2	2604662	Alternative and Innovation in Investment	2	3rd week of March
	2604667	Market Microstructure	2	3rd week of March
	2604668	Corporate Governance and Compliance	2	3rd week of March
	2604678	Macro Issues in Finance	2	2nd week of March
	2604687	Financial Programming	2	2nd week of March
	2604692	Special Topics in Finance***	2	-
	2604696	Practical Corporate Financial Modeling**	2	3rd week of March

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Course ID	Course	Instructor	Description	Credit
2604643	Derivatives and Risk Management	Asst. Prof. Sira Suchintabandid, 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. Thanyaluk Vichitsarawong, 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)
2604662	Alternative and Innovation in Investment	Asst. Prof. Nathridee Suppakitjarak, Ph.D. and Guest Speakers	Alternative investment strategies: hedge funds, real estate, and private equity; risk-return characteristics of various alternative investments; use of alternative investments to enhance portfolio risk-return tradeoffs.	2 (2-0-6)
2604667	Market Microstructure	Asst. Prof. Tanakorn Likitapiwat, Ph.D.	Market microstructure models; order types; order submission strategies; trader types; behavior of informed traders; probability of informed trading; price discovery; origins of liquidity and volatility; transaction cost measurement.	2 (2-0-6)
2604668	Corporate Governance and Compliance	Prof. Steen Thomsen, Ph.D. and Asst. Prof. Thomas Connelly, Ph.D.	Corporate governance; compliance and other related issues; strategic compliance management; integration of corporate governance, risk management and compliance.	2 (2-0-6)
2604670	Equity Analysis and Valuation	Khun Sirinattha Techasiriwan	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)
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)

Course ID	Course	Instructor	Description	Credit
2604678	Macro Issues in Finance	Asst. Prof. Pornpitchaya Kuwalairat, Ph.D.	Financial system and institutions; aggregate demand and supply; money creation; roles of expectation on markets and policy; monetary and fiscal policies; economic indicators.	2 (2-0-6)
2604687	Financial Programming	Peerapong Dhangwatnotai,Ph.D.	Introduction to programming; data manipulation techniques; software project management; spreadsheet application.	2 (2-0-6)
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)
2604696	Practical Corporate Financial Modeling** **Condition: Prerequisite 2604639**	Asst. Prof. Kanis Saengchote, Ph.D.	Financial planning and assessment of financing needs; cost of capital estimation and capital budgeting; discounted cash flow valuation model; weighted average cost of capital; adjusted present value model; corporate financial decisions and their impact on firm valuation	2 (2-0-6)
2604711	Special Project I	Prof. Nuttawat Visaltanachoti, Ph.D.	Research in finance topics; presenting the proposal.	3 (0-0-12)
2604811	Thesis			3 credits

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