Master of Science in Finance (English Program) - MSF

Department of Banking and Finance

Chulalongkorn Business School

Chulalongkorn University

MSF Courses Offered for Academic Term 3/2019 [April 7 - July 25, 2020]

MSF Full Time Program				
Year 1 Term 3 (Full Time)			**Credit**	**Tentative Exam Date**
Required	2604712	Special Project II (Plan B)	3	Announcement at MSF website
	2604811	Thesis (Plan A) – Full Paper	9	Announcement at MSF website
	2604896	Comprehensive Exam (Plan B)	S/U	Sunday 30 June 2019
Elective course Plan A choose 1 Plan B choose 4	2604663	Corporate Finance**	2	4th week of June
	2604664	Strategic Portfolio Management	2	3rd week of June
	2604665	Portfolio Performance Evaluation and Attribution	2	3rd week of July
	2604666	Foundation of Behavioral Finance	2	4th week of June
	2604669	Selected Topics in Risk Management*	2	3rd week of July
	2604692	Special Topics in Finance***	2	-
	2604695	Financial Risk Management for Pension Plans**	2	4th week of June

NOTE: * Condition: Prerequisite 2604643 Derivatives and Risk Management.

** Condition: Prerequisite 2604639 Finance Theories.

*** For outgoing exchange students only.

MSF Flexible Program				
Year 1 Term 3 (Flexible)			**Credit**	**Tentative Exam Date**
Required	2604643	Derivatives and Risk Management	3	4th week of July
Elective course choose 2	2604663	Corporate Finance**	2	4th week of June
	2604665	Portfolio Performance Evaluation and Attribution	2	3rd week of July
	2604666	Foundation of Behavioral Finance	2	4th week of June
	2604669	Selected Topics in Risk Management*	2	3rd week of July
	2604692	Special Topics in Finance***	2	-
	2604695	Financial Risk Management for Pension Plans**	2	4th week of June
Year 2 Term 6 (Flexible)			**Credit**	**Tentative Exam Date**
Required	2604712	Special Project II (Plan B)	3	Announcement at MSF website
Elective course choose 1	2604663	Corporate Finance**	2	4th week of June
	2604665	Portfolio Performance Evaluation and Attribution	2	3rd week of July
	2604666	Foundation of Behavioral Finance	2	4th week of June
	2604669	Selected Topics in Risk Management*	2	3rd week of July
	2604692	Special Topics in Finance***	2	-
	2604695	Financial Risk Management for Pension Plans**	2	4th week of June

NOTE: * Condition: Prerequisite 2604643 Derivatives and Risk Management.
** Condition: Prerequisite 2604639 Finance Theories.
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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)
2604663	Corporate Finance** **Condition: Prerequisite 2604639**	Assoc. Prof. Manapol Ekkayokkaya, Ph.D.	Initial public offerings; seasoned equity offerings; rights offerings; private placement of equity; debt offerings; convertible debt; venture capital financing; mergers and acquisitions; corporate diversification; securities market regulations and corporate governance; event-study methodology.	2 (2-0-6)
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)
2604665	Portfolio Performance Evaluation and Attribution	Prof. Russ Wermers, Ph.D.	Basic and advanced portfolio performance evaluation models; applications of performance evaluation and attribution techniques; measuring portfolio performance without knowledge of the proper model; measuring market timing; measuring hedge fund performance.	2 (2-0-6)
2604666	Foundations of Behavioral Finance **Condition: Limit 35 seats**	Prof. Juergen Huber, Ph.D.	Theoretical foundations of behavioral finance; overconfidence; representative heuristic; attribution theory; anchoring; prospect theory; limits to arbitrage; market anomalies; corporate behavior.	2 (2-0-6)
2604669	Selected Topics in Risk Management* **Condition: Prerequisite 2604643**	Asst. Prof. Sira Suchintabandid, Ph.D. and Tanawit Sae-Sue, Ph.D.	Advanced tools of financial risk management; credit derivatives; credit risk modeling; credit scoring; option-based models; credit migration models; reduced form models; applications of risk management for financial institutions; developments and current issues in risk management.	2 (2-0-6)

Course ID	Course	Instructor	Description	Credit
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)
2604695	Financial Risk Management for Pension Plans** **Condition: Prerequisite 2604639**	Roongkiat Ratanabanchuen, Ph.D.	Fundamentals of pension plans; valuation concepts of pension funds; caption funding concepts of pension plans; solvency concepts; asset and liabilities management of pension funds; optimal asset allocation and risk management for pension capital requirements and economic capital.	2 (2-0-6)
2604712	Special Project II **Condition: Prerequisite 2604711**			3 (0-0-12)
2604811	Thesis (Full Paper) **Condition: Prerequisite Pass Thesis (Proposal)**			9 credits

NOTE: * Condition: Prerequisite 2604643 Derivatives and Risk Management.

** Condition: Prerequisite 2604639 Finance Theories.

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