Master of Science in Finance (English Program) - MSF

Department of Banking and Finance
Chulalongkorn Business School
Chulalongkorn University

Tentative MSF Courses Offered for Academic Term 3/2017 [April 9 – July 27, 2018]

MSF Full Time Program			
Year 1 Term 3 (Full Time)			**Credit**
Required	**2604712**	**Special Project II (plan B)**	**3**
	2604811	**Thesis (plan A) Full Paper**	**9**
	2604896	**Comprehensive Exam (plan B)**	**S/U**
Elective courses: Plan A choose 1 Plan B choose 4	2604663	Corporate Finance*	2
	2604664	Strategic Portfolio Management*	2
	2604665	Portfolio Performance Evaluation and Attribution**	2
	2604666	Foundation of Behavioral Finance**	2
	2604669	Selected Topics in Risk Management*	2
	2604692	Special Topics in Finance***	2
	2604695	Financial Risk Management for Pension Plans*	2
	2604696	Practical Corporate Financial Modeling*	2

MSF Flexible Program			
Year 1 Term 3 (Flexible)			**Credit**
Required	**2604643**	**Derivatives and Risk Management**	**3**
Elective courses: choose 2	2604663	Corporate Finance*	2
	2604665	Portfolio Performance Evaluation and Attribution**	2
	2604666	Foundation of Behavioral Finance**	2
	2604669	Selected Topics in Risk Management*	2
	2604692	Special Topics in Finance***	2
	2604695	Financial Risk Management for Pension Plans*	2
	2604696	Practical Corporate Financial Modeling*	2
Year 2 Term 6 (Flexible)			**Credit**
Required	**2604712**	**Special Project II (plan B)**	**3**
Elective courses: choose 1	2604663	Corporate Finance*	2
	2604665	Portfolio Performance Evaluation and Attribution**	2
	2604666	Foundation of Behavioral Finance**	2
	2604669	Selected Topics in Risk Management*	2
	2604692	Special Topics in Finance***	2
	2604695	Financial Risk Management for Pension Plans*	2
	2604696	Practical Corporate Financial Modeling*	2

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 2604631 and 2604632*	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)

Course ID	Course	Instructor	Description	Credit
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	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 *<u>Condition</u>: Prerequisite 2604643*	Assoc. Prof. Sunti Tirapat, 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)
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 *<u>Condition</u>: Prerequisite 2604631 or 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)
2604696	Practical Corporate Financial Modeling *<u>Condition</u>: Prerequisite 2604631 and/or 2604639*	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)
2604712	Special Project II *<u>Condition</u>: Prerequisite 2604711 or by consent of the faculty*		Completing the proposed research topic; presenting the research result.	3 (0-0-12)
2604811	Thesis			12 credits
2604896	Comprehensive Exam			S/U

<u>NOTE:</u>

* = Elective course. The elective courses offered in each academic term are subject to number of students enrolling in the class.

** = Elective courses might be offered in different term from the plan; especially, those taught by foreign professors.

***= For outgoing exchange students only.