

Master of Science in Finance (English Program) - MSF

Department of Banking and Finance

Chulalongkorn Business School

Chulalongkorn University

MSF Courses Offered for Academic Term 1/2018 [August 14 - November 30, 2018]

MSF Full Time Program				
Year 1 Term 1 (Full Time)			Credit	Tentative Exam Date
Required	2604639	Finance Theory	3	4 st week of November
	2604647	Financial Statement Analysis	3	4 th week of November
	2604674	Financial Econometrics	3	4 th week of November
	2604680	Ethics in Finance	1	4 th week of October
	2604697	Financial Market, Institutions and Instruments**	3	4 th week of November

MSF Flexible Program				
Year 1 Term 1 (Flexible)			Credit	Tentative Exam Date
Required	2604639	Finance Theory	3	4 st week of November
	2604680	Ethics in Finance	1	4 th week of October
	2604697	Financial Market, Institutions and Instruments	3	4 th week of November
Year 2 Term 4 (Flexible)			Credit	Tentative Exam Date
Required	2604896	Comprehensive Exam (Plan B)	S/U	4 th week of October
Elective courses choose 2	2604664	Strategic Portfolio Management	2	2 nd week of November
	2604670	Equity Analysis and Valuation	2	3 rd week of November
	2604692	Special Topics in Finance***	2	-

NOTE: ** New Course.

*** For outgoing exchange students only.

Course ID	Course	Instructor	Description	Credit
2604639	Finance Theory	Asst. Prof. Ruttachai Seelajaroen, Ph.D. and Assoc. Prof. Manapol Ekkayokkaya, Ph.D.	Financial theories related to investment and consumption decisions under certainty and uncertainty; risk preferences; application of expected utility theory in investment analysis; perfect asset markets; complete asset markets; portfolio theories; asset pricing theories; analysis of key corporate finance issues; capital structure; dividend policy; ownership structure; asymmetric information.	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	Khun Susheel Narula	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)
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)

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)
2604896	Comprehensive Exam Condition: Prerequisite 2604639, 2604643, 2604690,			S/U
2604697	Financial Markets, Institutions, and Instruments**	Asst. Prof. Tanakorn Likitapiwat, Ph.D. and Asst. Prof. Ruttachai Seelajaroen, Ph.D.	Roles of financial markets; structure of financial markets: money and capital markets; primary and secondary markets; types and roles of various financial institutions in intermediation process; determination of interest rates; roles of regulators; central banks; commercial banks; money supply process; debt markets; equity markets; foreign exchange markets; financial instruments; efficient market hypothesis; financial markets in international context.	3 (3-0-9)

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