

COURSE DETAIL

QUANTAMENTALS

Country

United Kingdom - England

Host Institution

London School of Economics

Program(s)

Summer at London School of Economics

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Economics

UCEAP Course Number

103

UCEAP Course Suffix

S

UCEAP Official Title

QUANTAMENTALS

UCEAP Transcript Title

QUANTAMENTALS

UCEAP Quarter Units

5.50

UCEAP Semester Units

3.70

Course Description

This quantitative equity research course focuses on understanding the main fundamental drivers of equity prices, the role of accounting information in capturing those fundamentals, and the extent to which the equity market impounds this accounting information fully into stock prices. The course is highly applied and students use real data, from financial statements to stock prices, to back-test and assess the performance of trading strategies. The course covers all aspects from trading strategy design, data collection, trading strategy back-testing and implementation, and using computers and state-of-the-art programming languages.

Language(s) of Instruction

English

Host Institution Course Number

AC317

Host Institution Course Title

QUANTAMENTALS

Host Institution Campus

London School of Economics

Host Institution Faculty

Host Institution Degree

Host Institution Department

Accounting

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