

COURSE DETAIL

THE APPLICATION OF FINANCIAL MODELING

Country

Taiwan

Host Institution

National Taiwan University

Program(s)

National Taiwan University

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Business Administration

UCEAP Course Number

109

UCEAP Course Suffix**UCEAP Official Title**

THE APPLICATION OF FINANCIAL MODELING

UCEAP Transcript Title

FINANCIAL MODELING

UCEAP Quarter Units

4.50

UCEAP Semester Units

3.00

Course Description

Spreadsheets can be used for more than just creating tables and charts and summarizing data. Instead of just storing, summarizing, and formatting data, a financial model is used for analysis. Spreadsheets are now commonly used for creating complex mathematical models. This course explains how to build financial models in Excel by providing instructions, not templates. Students learn to develop value-added skills in spreadsheet modeling of financial applications. Course topics include: time value of money; financial ratio analysis; capital budgeting; sensitivity analysis; scenario analysis; statistics analysis and matrix operation; two-asset portfolio analysis; 3-asset portfolio analysis: matrix and VBA; optimal capital structure; dividends policy; interest rate models; bond pricing and risk management; option pricing: Black-Scholes model; option pricing: Binominal model; option trading strategy; and pivot tables . Excel functions and tools, such as Data Table, Goal seeker, Solver are used intensively. Programming a VBA macro is an important task in this course.

Language(s) of Instruction

English

Host Institution Course Number

Fin3024

Host Institution Course Title

THE APPLICATION OF FINANCIAL MODELING

Host Institution Course Details

http://nol.ntu.edu.tw/nol/coursesearch/print_table.php?course_id=703%2015000&cl...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Finance

Course Last Reviewed

2022-2023

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