COURSE DETAIL

FINANCIAL MODELING
Country Italy
Host Institution University of Commerce Luigi Bocconi
Program(s) Bocconi University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Business Administration
UCEAP Course Number 117
UCEAP Course Suffix
UCEAP Official Title FINANCIAL MODELING
UCEAP Transcript Title FINANCIAL MODELING
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description

The course provides the technical skills for implementing financial models with Excel including array, financial, and statistical functions. Students are equipped with the basic operational tools to understand financial markets and employ the modelling abilities developed via sample applications to build their own models. Coursework mainly focuses on functions already embedded in the worksheet as well as on procedures designed to solve specific problems. The course concentrates on the application of several theoretical models for financial valuation, optimal portfolio choice, and performance evaluation. Topics covered include: mean-variance portfolio choice, efficient frontier with and without short selling constraints, and parameter uncertainty; bonds: duration, convexity, immunization, and the term structure of interest rates; stocks: CAPM, beta estimation, and the security market line; introduction to APT and multifactor models; binomial model, lognormal distribution, and Black-Scholes model; and event study and style analysis. The course requires students have an intermediate knowledge of Excel as a prerequisite.

Language(s) of Instruction
English

Host Institution Course Number
30177

Host Institution Course Title
FINANCIAL MODELLING

Host Institution Course Details
https://didattica.unibocconi.it/ts/tsn_anteprima.php?cod_ins=30177&anno=2022&Id...

Host Institution Campus
Bocconi University

Host Institution Faculty

Host Institution Degree
Host Institution Department Finance
Course Last Reviewed 2021-2022

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