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 MODELING

Host Institution Campus
Bocconi University

Host Institution Faculty

Host Institution Degree

Host Institution Department
Finance

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