

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_anteprema.php?cod_ins=30177&anno=2022&ld...

Host Institution Campus

Bocconi University

Host Institution Faculty

Host Institution Degree

Host Institution Department

Finance

Course Last Reviewed

2021-2022

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