Course and Examination Fact Sheet: Spring Semester 2019


ECTS credits: 2

Overview examination/s
(binding regulations see below)
Decentral - Written examination (70%, 60 mins.)
Decentral - Group examination paper (all given the same grades) (30%)

Attached courses

Course information

Course prerequisites
As a prerequisite the MBF courses Financial Markets and Quantitative Methods must have been attended previously. Basic knowledge of Excel is required.

Course content
This course is designed as a computer workshop. It gives students insights into the implementation of the theoretical concepts introduced in the MBF course Financial Markets. The programs Excel, Matlab, and EViews will be applicable. Please note that this is not a course on programming.

Course structure
1. Return and Risk
2. Portfolio Theory
3. Portfolio Risk Management
4. Performance Measurement
5. Factor Models
6. Market Efficiency
7. Exam

Course literature
Required reading:
Documentation and handouts to be given during the courses.

Additional literature:
· Benninga S., Principles of Finance with EXCEL, Oxford University Press, 2006 (Basics)
· Jackson M. and M. Staunton, Advanced Modeling in Finance using EXCEL and VBA, John Wiley & Sons, 2001

Additional course information
See Syllabus

Examination information

Examination sub part/s
1. Examination sub part (1/2)

Examination time and form
Decentral - Written examination (70%, 60 mins.)

Remark
Computer Based Test.

Examination-aid rule
Extended Closed Book
The use of aids is limited; any additional aids permitted are exhaustively listed under “Supplementary aids”. Basically, the following is applicable:

- At such examinations, all the pocket calculators of the Texas Instruments TI-30 series and mono- or bilingual dictionaries (no subject-specific dictionaries) without hand-written notes are admissible. Any other pocket calculator models and any electronic dictionaries are inadmissible.
- In addition, any type of communication, as well as any electronic devices that can be programmed and are capable of communication such as notebooks, tablets, PDAs, mobile telephones and others, are inadmissible.
- Students are themselves responsible for the procurement of examination aids.

Supplementary aids
Double Printed A4 Cheat Sheet.

Examination languages
Question language: English
Answer language: English

2. Examination sub part (2/2)

Examination time and form
Decentral - Group examination paper (all given the same grades) (30%)

Remark
Case Study

Examination-aid rule
Term papers

- Term papers must be written without anyone else’s help and in accordance with the known quotation standards, and they must contain a declaration of authorship.
- The documentation of sources (quotations, bibliography) has to be done throughout and consistently in accordance with the APA or MLA standards. The indications of the sources of information taken over verbatim or in paraphrase (quotations) must be integrated into the text in accordance with the precepts of the applicable quotation standard, while informative and bibliographical notes must be added as footnotes (recommendations and standards can be found, for example, in METZGER, C. (2017), Lern- und Arbeitsstrategien (12th ed., Cornelsen Schweiz).
- For any work written at the HSG, the indication of the page numbers both according to the MLA and the APA standard is never optional.
- Where there are no page numbers in sources, precise references must be provided in a different way: titles of chapters or sections, section numbers, acts, scenes, verses, etc.
- For papers in law, the legal standard is recommended (by way of example, cf. FORSTMOSER, P., OGOREK R. et SCHINDLER B. (2018, Juristisches Arbeiten: Eine Anleitung für Studierende (6. Auflage), Zürich: Schulthess, or the recommendations of the Law School).

Supplementary aids
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Examination languages
Question language: English
Answer language: English
Examination content
See Syllabus.

Examination relevant literature
See Syllabus.

Please note
We would like to point out to you that this fact sheet has absolute priority over other information such as StudyNet, faculty members’ personal databases, information provided in lectures, etc. When will the fact sheets become binding?

- Information about courses and examination time (central/decentral and grading form): from the start of the bidding process on 24 January 2019
- Information about decentral examinations (examination-aid rule, examination content, examination relevant literature): after the 4th semester week on 18 March 2019
- Information about central examinations (examination-aid rule, examination content, examination relevant literature): from the start of the enrolment period for the examinations on 08 April 2019

Please look at the fact sheet once more after these deadlines have expired.