



Course and Examination Fact Sheet: Spring Semester 2018

8,174: Financial Modeling Workshop: Asset Allocation

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

Timetable -- Language -- Lecturer

[8,174,1.00 Financial Modeling Workshop: Asset Allocation](#) -- Englisch -- [Kessler Stephan](#)

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. (2015), Lern- und Arbeitsstrategien (11th ed., 4th printing). Aarau: Sauerländer).
- 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. (2014, Juristisches Arbeiten: Eine Anleitung für Studierende (5. 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 25 January 2018
- Information about decentral examinations (examination-aid rule, examination content, examination relevant literature): after the 4th semester week on 19 March 2018
- Information about central examinations (examination-aid rule, examination content, examination relevant literature): from the start of the enrolment period for the examinations on 09 April 2018

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