



Course syllabus

School of Business and Economics
Department of Economics and Statistics

4NA015 Avancerade teman i analytisk finans, 7,5 högskolepoäng
Advanced Topics in Analytical Finance, 7.5 credits

Main field of study

Economics

Subject

Economics

Level

Second cycle

Progression

A1N

Date of Ratification

Approved 2024-02-05.

The course syllabus is valid from autumn semester 2024.

Prerequisites

General entry requirements for second-cycle studies and a minimum of 30 credits in Economics, Statistics, Finance, Mathematics, or the equivalent. English 6 or the equivalent.

alternatively,

Students applying for the course within the Business Administration and Economics Programme need to have at least 90 credits Business Administration or Economics including:

- 15 credits Financial Economics or Economics,
- Statistics 15 credits,
- English 6, or the equivalent.

Objectives

After completing this course the student should be able to:

- interpret and evaluate advanced analytical topics in finance
- apply appropriate quantitative methods in analyzing finance related problems
- present and critically review topics in analytical finance in written/oral format

Content

The course contains:

- empirical asset pricing and cross-sections of returns
- advanced portfolio optimization
- sustainable finance
- dependency structure and copulas
- machine learning in finance

Type of Instruction

The teaching consists of lectures, computer labs, and seminars.

Examination

The course is assessed with the grades A, B, C, D, E or F.

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The course is examined through a written individual assignment 4.5 credits and written group assignments with associated presentations 3 credits.

The grade A constitutes the highest grade on the scale and the remaining grades follow in descending order where the grade E is the lowest grade on the scale that will result in a pass. The grade F means that the student's performance is assessed as fail.

Resit examination is offered in accordance with Linnaeus University's Local regulations for courses and examination at the first- and second-cycle levels.

In the event that a student with a disability is entitled to special study support, the examiner will decide on adapted or alternative examination arrangements.

Course Evaluation

A course evaluation should be conducted during the course or in connection with its conclusion. The results and analysis of the completed course evaluation should be promptly communicated to students who have completed the course. Students participating in the next course instance should be informed of the results of the previous course evaluation and any improvements that have been made, no later than at the start of the course.

Required Reading and Additional Study Material

Required reading

Scientific articles. About 500 pages.