



## 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.

Revised 2025-09-29. Revision of the prerequisites.

The course syllabus is valid from autumn semester 2026.

### **Prerequisites**

Specific entry requirements:

45 credits in any of the following subjects: economics, statistics, business administration or mathematics, as well as 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 covers the following areas and concepts:

- 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.

The course is examined through a written individual examination 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.