

Advanced Finance

Title	Advanced Finance
Semester	E2022
Master programme in	Virksomhedsstudier / Virksomhedsledelse / Business Administration and Leadership / Virksomhedsledelse
Type of activity	
Teaching language	English
Study regulation	

REGISTRATION AND STUDY ADMINISTRATIVE

Registration	Sign up for study activities at STADS Online Student Service within the announced registration period, as you can see on the Study administration homepage. When signing up for study activities, please be aware of potential conflicts between study activities or exam dates. The planning of activities at Roskilde University is based on the recommended study programs which do not overlap. However, if you choose optional courses and/or study plans that goes beyond the recommended study programs, an overlap of lectures or exam dates may occur depending on which courses you choose.
Number of participants	
ECTS	5
Responsible for the activity	Johannes Kabderian Dreyer (jodreyer@ruc.dk)
Head of study	Margit Neisig (neisig@ruc.dk)
Teachers	
Study administration	ISE Studyadministration (ise-studyadministration@ruc.dk)
Exam code(s)	U60283GB

ACADEMIC CONTENT

Overall objective	
Detailed description of content	Overall Content:

Students are expected to learn theories and methods used in financial management for evaluating investments opportunities. They learn to identify and collect relevant data as well as to choose relevant financial theories to help them undertake investment decisions.

The course literature varies and is a collection of articles and chapters of different sources indicated by the teacher.

Although flexible, examples of expected topics to be covered are:

- Consolidation of Accounting Information in Financial Models;
- Capital Budgeting in practice;
- Risk and Return of Single assets and Projects;
- Risk Management and Diversification;
- The Efficient Frontier in practice;
- Required Return x Systematic Risk: Advanced thoughts on the Capital Asset Pricing Model (CAPM) and the Arbitrage Pricing Theory (APT).

Course material and Reading list

Given the diversified literature used along the course, literature and lists of exercises will be posted at moodle.

Overall plan and expected work effort

5 ECTS, equivalent to 135 hours of work

Expected distribution of hours are as follows:

20 hours of lectures 111 hours preparation for classes: 55 hours theory, 56 hours exercises
4 hours exam

Teaching and learning activities:

Teaching and learning activities will be mainly conducted through: - In class teaching; - Homework individually or in study groups.

Format

Campus

Evaluation and feedback

The evaluation of the course will be mainly done through:

- Oral mid-term evaluation (selection of a sample of students);
- A final full teaching anonymous evaluation through a survey.

Programme

- 10 meetings of 2 hours
- Most exercises are done by students at home as preparation for classes. They are optional, although students are highly recommended to use them as practice material.
- The exam is done in the end of the course. Grades are solely based on the result of the exam, even though active student participation during lectures may also contribute to the final grade.
- Mid-term and final student evaluations of the course are expected to be done between the 4th and the 6th lectures and in the final lecture (10th lecture) of the course.

ASSESSMENT

Overall learning outcomes	Students are expected to learn theories and methods used in financial management for evaluating investment opportunities. They learn to identify and collect relevant data, as well as how to choose relevant financial theories to help them undertake investment decisions.
Form of examination	Individual written invigilated exam. The duration of the exam is 4 hours. Permitted support and preparation materials for the exam: Computer without internet access during the exam, pocket calculator, course material and own notes. Assessment: 7-point grading scale.
Form of Re-examination	Samme som ordinær eksamen / same form as ordinary exam
Type of examination in special cases	
Examination and assessment criteria	It will be assessed to which degree the student demonstrates - Ability to understand the theories and methods covered by the syllabus of the course; - Ability to reflect upon the theories and methods covered in a critical way; - Ability to implement/use these theories and methods in order to solve practical problems in finance. - Ability to recommend financial decisions based on the conclusions of their own financial analysis. Even though important, English proficiency is secondary in the final assessment. The points of the exam will be weighted to make the exam coherent with the weighting of each topic in the syllabus.
Exam code(s)	Exam code(s) : U60283GB

Course days:

Hold: 1

Advanced Finance (BAL, VL)

time 27-09-2022 16:15 til
27-09-2022 18:00

location 05.1-032 - teorirum 05.1 (65)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 28-09-2022 16:15 til
28-09-2022 18:00

location 05.1-032 - teorirum 05.1 (65)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 04-10-2022 16:15 til
04-10-2022 18:00

location 05.1-032 - teorirum 05.1 (65)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 07-10-2022 10:15 til
07-10-2022 12:00

location 25.2-005 - teorirum 25.2 (80)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 11-10-2022 16:15 til
11-10-2022 18:00

location 05.1-032 - teorirum 05.1 (65)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 14-10-2022 10:15 til
14-10-2022 12:00

location 25.2-005 - teorirum 25.2 (80)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 18-10-2022 16:15 til
18-10-2022 18:00

location 05.1-032 - teorirum 05.1 (65)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 21-10-2022 10:15 til
21-10-2022 12:00

location 07.1-008 - undervisningslokale (60)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 25-10-2022 16:15 til
25-10-2022 18:00

location 05.1-032 - teorirum 05.1 (65)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance (BAL, VL)

time 28-10-2022 10:15 til
28-10-2022 12:00

location 06.1-032 - teorirum (65)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance - Exam (BAL, VL)

time 22-11-2022 09:00 til
22-11-2022 13:00

location 06.1-032 - teorirum (65)

Teacher Johannes Kabderian Dreyer (jodreyer@ruc.dk)

Advanced Finance - Reexam (BAL, VL)

time	13-02-2023 09:00 til 13-02-2023 13:00
forberedelsesnorm	ikke valgt
forberedelsesnorm D-VIP	ikke valgt
Teacher	Johannes Kabderian Dreyer (jodreyer@ruc.dk)